



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 09/01/2013 to 09/01/2013

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/09	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/01/09	2025	07/02/2013			Bond Future	114.5208	114.5208	114.5502	114.5502	0.026	0.0000	0.0000	0
2013/01/09	2025	07/02/2013	110.99	Call	Bond Future	3,530.8100	3.5308	3,560.1600	3.5602	0.831	0	0	0
2013/01/09	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	2025	07/02/2013	111.00	Call	Bond Future	3,520.8100	3.5208	3,550.1600	3.5502	0.834	0	0	0
2013/01/09	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	2025	07/02/2013	111.01	Call	Bond Future	3,510.8100	3.5108	3,540.1600	3.5402	0.836	0	0	0
2013/01/09	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	2038	07/02/2013			Bond Future	114.9024	114.9024	114.9383	114.9383	0.031	0.0000	0.0000	0
2013/01/09	2038	07/02/2013	105.99	Call	Bond Future	8,912.4000	8.9124	8,948.3400	8.9483	0.403	0	0	0
2013/01/09	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	2038	07/02/2013	106.00	Call	Bond Future	8,902.4000	8.9024	8,938.3400	8.9383	0.404	0	0	0
2013/01/09	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	2038	07/02/2013	106.01	Call	Bond Future	8,892.4000	8.8924	8,928.3400	8.9283	0.404	0	0	0
2013/01/09	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	2050	07/02/2013			Bond Future	120.3840	120.3840	120.4236	120.4236	0.033	0.0000	0.0000	122
2013/01/09	2050	07/02/2013	112.99	Call	Bond Future	7,394.0200	7.3940	7,433.6100	7.4336	0.535	0	0	0
2013/01/09	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	2050	07/02/2013	113.00	Call	Bond Future	7,384.0200	7.3840	7,423.6100	7.4236	0.536	0	0	0
2013/01/09	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	2050	07/02/2013	113.01	Call	Bond Future	7,374.0200	7.3740	7,413.6100	7.4136	0.537	0	0	0
2013/01/09	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	AL7T	07/02/2013			Index Future	490.8820	490.8820	493.0970	493.0970	0.451	0.0000	0.0000	12
2013/01/09	AL7T	02/05/2013			Index Future	497.0710	497.0710	499.3130	499.3130	0.451	0.0000	0.0000	0
2013/01/09	ALBI	07/02/2013			Index Future	437.9170	437.9170	439.9960	439.9960	0.475	0.0000	0.0000	1,070
2013/01/09	ALBI	02/05/2013			Index Future	443.4370	443.4370	445.5430	445.5430	0.475	0.0000	0.0000	0
2013/01/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/01/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/01/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/01/09	EL28	07/02/2013			Bond Future	114.5271	114.5271	114.5647	114.5647	0.033	0.0000	0.0000	0
2013/01/09	EL28	07/02/2013	112.99	Call	Bond Future	1,537.0800	1.5371	1,574.6900	1.5747	2.447	0	0	0
2013/01/09	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	EL28	07/02/2013	113.00	Call	Bond Future	1,527.0800	1.5271	1,564.6900	1.5647	2.463	0	0	0
2013/01/09	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	EL28	07/02/2013	113.01	Call	Bond Future	1,517.0800	1.5171	1,554.6900	1.5547	2.479	0	0	0
2013/01/09	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	ES33	07/02/2013			Bond Future	8.6502	92.1255	8.5565	92.9494	(1.083)	0.0000	0.0000	303
2013/01/09	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	ES33	07/02/2013	8.54	Put	Bond Future	970.4200	0.9704	146.5400	0.1465	(84.899)	0	0	0
2013/01/09	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	ES33	07/02/2013	8.55	Put	Bond Future	881.7300	0.8817	57.8500	0.0579	(93.439)	0	0	0
2013/01/09	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	30.7100	0.0307	100.000	0	0	0
2013/01/09	ES33	07/02/2013	8.56	Put	Bond Future	793.1700	0.7932	0.0000	0.0000	(100.000)	0	0	0
2013/01/09	GOVI	07/02/2013			GOVI	437.9600	437.9600	439.9370	439.9370	0.451	0.0000	0.0000	335
2013/01/09	GOVI	07/02/2013	432.99	Call	GOVI	49,700.0000	4.9700	69,470.0000	6.9470	39.779	0	0	0
2013/01/09	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	GOVI	07/02/2013	433.00	Call	GOVI	49,600.0000	4.9600	69,370.0000	6.9370	39.859	0	0	0
2013/01/09	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	GOVI	07/02/2013	433.01	Call	GOVI	49,500.0000	4.9500	69,270.0000	6.9270	39.939	0	0	0
2013/01/09	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	GOVI	02/05/2013			GOVI	443.4810	443.4810	445.4830	445.4830	0.451	0.0000	0.0000	0
2013/01/09	GOVI	02/05/2013	432.99	Call	GOVI	104,910.0000	10.4910	124,930.0000	12.4930	19.083	0	0	0
2013/01/09	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	GOVI	02/05/2013	433.00	Call	GOVI	104,810.0000	10.4810	124,830.0000	12.4830	19.101	0	0	0
2013/01/09	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	GOVI	02/05/2013	433.01	Call	GOVI	104,710.0000	10.4710	124,730.0000	12.4730	19.119	0	0	0
2013/01/09	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/01/09	IGOV	07/02/2013			Index Future	201.0420	201.0420	201.0240	201.0240	(0.009)	0.0000	0.0000	608
2013/01/09	IGOV	02/05/2013			Index Future	203.5770	203.5770	203.5580	203.5580	(0.009)	0.0000	0.0000	0
2013/01/09	ILBI	07/02/2013			Index Future	542.8110	542.8110	544.3300	544.3300	0.280	0.0000	0.0000	183
2013/01/09	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/01/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/01/09	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/01/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0

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2013/01/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/01/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/01/09	JBAF	16/01/2013			Jibar Tradeable Future	5.0900	94.9100	5.0900	94.9100	0.000	0.0000	0.0000	0
2013/01/09	JBAF	20/02/2013			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	0
2013/01/09	JBAF	20/03/2013			Jibar Tradeable Future	5.0000	95.0000	5.0100	94.9900	0.200	0.0000	0.0000	1,000
2013/01/09	JBAF	17/04/2013			Jibar Tradeable Future	4.9700	95.0300	4.9800	95.0200	0.201	0.0000	0.0000	0
2013/01/09	JBAF	15/05/2013			Jibar Tradeable Future	4.9600	95.0400	4.9600	95.0400	0.000	0.0000	0.0000	0
2013/01/09	JBAF	19/06/2013			Jibar Tradeable Future	4.9400	95.0600	4.9400	95.0600	0.000	0.0000	0.0000	500
2013/01/09	JBAF	18/09/2013			Jibar Tradeable Future	4.9400	95.0600	4.9400	95.0600	0.000	0.0000	0.0000	2,200
2013/01/09	JBAF	18/12/2013			Jibar Tradeable Future	4.9800	95.0200	4.9800	95.0200	0.000	0.0000	0.0000	2,000
2013/01/09	JBAF	19/03/2014			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	1,500
2013/01/09	JBAF	18/06/2014			Jibar Tradeable Future	5.2000	94.8000	5.2000	94.8000	0.000	0.0000	0.0000	800
2013/01/09	JBAF	17/09/2014			Jibar Tradeable Future	5.3400	94.6600	5.3400	94.6600	0.000	0.0000	0.0000	0
2013/01/09	JBAF	17/12/2014			Jibar Tradeable Future	5.5100	94.4900	5.5000	94.5000	(0.181)	0.0000	0.0000	0
2013/01/09	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/01/09	R023	07/02/2013			Bond Future	6.7282	110.9011	6.6152	111.7592	(1.680)	0.0000	0.0000	1,630
2013/01/09	R023	07/02/2013	7.04	Call	Bond Future	2,322.4100	2.3224	3,180.5000	3.1805	36.948	0	0	0
2013/01/09	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R023	07/02/2013	7.05	Call	Bond Future	2,395.8300	2.3958	3,253.9200	3.2539	35.816	0	0	0
2013/01/09	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R023	07/02/2013	7.06	Call	Bond Future	2,469.1800	2.4692	3,327.2700	3.3273	34.752	0	0	0
2013/01/09	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R023	02/05/2013			Bond Future	6.7742	108.3307	6.6574	109.1995	(1.725)	0.0000	0.0000	2
2013/01/09	R023	02/05/2013	7.04	Call	Bond Future	1,942.8500	1.9428	2,811.6800	2.8117	44.719	0	0	0
2013/01/09	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R023	02/05/2013	7.05	Call	Bond Future	2,015.0700	2.0151	2,883.9000	2.8839	43.117	0	0	0
2013/01/09	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R023	02/05/2013	7.06	Call	Bond Future	2,087.2300	2.0872	2,956.0600	2.9561	41.626	0	0	0
2013/01/09	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R023	01/08/2013			Bond Future	6.8251	109.7620	6.7039	110.6424	(1.776)	0.0000	0.0000	0
2013/01/09	R023	01/08/2013	7.29	Call	Bond Future	3,292.1400	3.2921	4,172.6000	4.1726	26.744	0	0	0
2013/01/09	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R023	01/08/2013	7.30	Call	Bond Future	3,361.5100	3.3615	4,241.9700	4.2420	26.192	0	0	0
2013/01/09	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R023	01/08/2013	7.31	Call	Bond Future	3,430.8200	3.4308	4,311.2800	4.3113	25.663	0	0	0
2013/01/09	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R157	07/02/2013			Bond Future	5.3015	125.1500	5.2910	125.1783	(0.199)	0.0000	0.0000	7,467
2013/01/09	R157	07/02/2013	6.28	Call	Bond Future	2,583.9700	2.5840	2,612.1700	2.6122	1.091	0	0	0
2013/01/09	R157	07/02/2013	6.28	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2013/01/09	R157	07/02/2013	6.50	Call	Bond Future	3,154.9400	3.1549	3,183.1700	3.1832	0.895	0	0	0
2013/01/09	R157	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R157	07/02/2013	6.70	Call	Bond Future	3,670.9500	3.6710	3,699.1800	3.6992	0.769	0	0	0
2013/01/09	R157	07/02/2013	6.70	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/09	R157	07/02/2013	6.75	Call	Bond Future	3,799.4900	3.7995	3,827.7200	3.8277	0.743	0	0	0
2013/01/09	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R157	07/02/2013	6.80	Call	Bond Future	3,927.8500	3.9279	3,956.0800	3.9561	0.719	0	0	0
2013/01/09	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R157	02/05/2013			Bond Future	5.3009	119.8634	5.2890	119.8924	(0.224)	0.0000	0.0000	13,141
2013/01/09	R157	02/05/2013	5.35	Call	Bond Future	598.2400	0.5982	574.1000	0.5741	(4.035)	0	0	0
2013/01/09	R157	02/05/2013	5.35	Put	Bond Future	478.6900	0.4787	425.5500	0.4255	(11.101)	0	0	0
2013/01/09	R157	02/05/2013	5.36	Call	Bond Future	611.5700	0.6116	587.9900	0.5880	(3.856)	0	0	0
2013/01/09	R157	02/05/2013	5.36	Put	Bond Future	467.6900	0.4677	415.1100	0.4151	(11.242)	0	0	0
2013/01/09	R157	02/05/2013	5.34	Call	Bond Future	585.0900	0.5851	560.3900	0.5604	(4.222)	0	0	0
2013/01/09	R157	02/05/2013	5.34	Put	Bond Future	489.8800	0.4899	436.1800	0.4362	(10.962)	0	0	0
2013/01/09	R157	07/11/2013			Bond Future	5.2949	116.3491	5.2788	116.3796	(0.304)	0.0000	0.0000	0
2013/01/09	R157	07/11/2013	5.60	Call	Bond Future	1,106.9300	1.1069	1,048.7400	1.0487	(5.257)	0	0	0
2013/01/09	R157	07/11/2013	5.60	Put	Bond Future	530.8300	0.5308	442.1500	0.4422	(16.706)	0	0	0
2013/01/09	R157	07/11/2013	5.61	Call	Bond Future	1,118.8900	1.1189	1,061.0600	1.0611	(5.169)	0	0	0
2013/01/09	R157	07/11/2013	5.61	Put	Bond Future	523.9700	0.5240	435.6500	0.4356	(16.856)	0	0	0
2013/01/09	R157	07/11/2013	5.59	Call	Bond Future	1,095.0500	1.0950	1,036.4900	1.0365	(5.348)	0	0	0
2013/01/09	R157	07/11/2013	5.59	Put	Bond Future	537.7700	0.5378	448.7200	0.4487	(16.559)	0	0	0
2013/01/09	R186	07/02/2013			Bond Future	7.2204	129.9296	7.1175	130.9993	(1.426)	0.0000	0.0000	57,188
2013/01/09	R186	07/02/2013	7.00	Call	Bond Future	911.8400	0.9118	1,153.4500	1.1534	26.497	0	0	10,300
2013/01/09	R186	07/02/2013	7.00	Put	Bond Future	3,217.6800	3.2177	2,389.5300	2.3895	(25.737)	0	0	0
2013/01/09	R186	07/02/2013	7.25	Call	Bond Future	1,990.9800	1.9910	2,471.9900	2.4720	24.159	0	0	670
2013/01/09	R186	07/02/2013	7.25	Put	Bond Future	1,686.0900	1.6861	1,097.3400	1.0973	(34.918)	0	0	0
2013/01/09	R186	07/02/2013	7.29	Call	Bond Future	2,215.2400	2.2152	2,737.7300	2.7377	23.586	0	0	0
2013/01/09	R186	07/02/2013	7.29	Put	Bond Future	1,499.4000	1.4994	952.1300	0.9521	(36.499)	0	0	100
2013/01/09	R186	07/02/2013	8.50	Call	Bond Future	12,324.8100	12.3248	13,390.3600	13.3904	8.646	0	0	0
2013/01/09	R186	07/02/2013	8.50	Put	Bond Future	5.1800	0.0052	0.9700	0.0010	(81.274)	0	0	0
2013/01/09	R186	07/02/2013	8.55	Call	Bond Future	12,770.1800	12.7702	13,836.9000	13.8369	8.353	0	0	0
2013/01/09	R186	07/02/2013	8.55	Put	Bond Future	3.6800	0.0037	0.6400	0.0006	(82.609)	0	0	0
2013/01/09	R186	07/02/2013	8.32	Call	Bond Future	10,706.7700	10.7068	11,764.0900	11.7641	9.875	0	0	0
2013/01/09	R186	07/02/2013	8.32	Put	Bond Future	16.4000	0.0164	3.9600	0.0040	(75.854)	0	0	2,000
2013/01/09	R186	07/02/2013	8.45	Call	Bond Future	11,877.5000	11.8775	12,941.5000	12.9415	8.958	0	0	0
2013/01/09	R186	07/02/2013	8.45	Put	Bond Future	7.2100	0.0072	1.4500	0.0014	(79.889)	0	0	0
2013/01/09	R186	07/02/2013	8.47	Call	Bond Future	12,056.6400	12.0566	13,121.3200	13.1213	8.831	0	0	0
2013/01/09	R186	07/02/2013	8.47	Put	Bond Future	6.3200	0.0063	1.2400	0.0012	(80.380)	0	0	0
2013/01/09	R186	07/02/2013	7.50	Call	Bond Future	3,599.4700	3.5995	4,328.2100	4.3282	20.246	0	0	575
2013/01/09	R186	07/02/2013	7.50	Put	Bond Future	756.0800	0.7561	415.0600	0.4151	(45.104)	0	0	0
2013/01/09	R186	07/02/2013	7.75	Call	Bond Future	5,598.6900	5.5987	6,509.5700	6.5096	16.270	0	0	1,000
2013/01/09	R186	07/02/2013	7.75	Put	Bond Future	286.7300	0.2867	127.8500	0.1279	(55.411)	0	0	0
2013/01/09	R186	07/02/2013	8.00	Call	Bond Future	7,804.6100	7.8046	8,814.6800	8.8147	12.942	0	0	0
2013/01/09	R186	07/02/2013	8.00	Put	Bond Future	91.8200	0.0918	32.1300	0.0321	(65.008)	0	0	150
2013/01/09	R186	02/05/2013			Bond Future	7.2766	131.5024	7.1704	132.5856	(1.459)	7.2000	7.2000	27
2013/01/09	R186	02/05/2013	7.40	Call	Bond Future	4,315.9700	4.3160	4,755.6800	4.7557	10.188	0	0	0
2013/01/09	R186	02/05/2013	7.40	Put	Bond Future	3,072.6900	3.0727	2,429.2400	2.4292	(20.941)	0	0	0
2013/01/09	R186	02/05/2013	7.41	Call	Bond Future	4,371.0500	4.3711	4,816.8600	4.8169	10.199	0	0	0
2013/01/09	R186	02/05/2013	7.41	Put	Bond Future	3,027.7600	3.0278	2,390.4100	2.3904	(21.050)	0	0	0
2013/01/09	R186	02/05/2013	7.39	Call	Bond Future	4,261.2500	4.2613	4,694.8700	4.6949	10.176	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
2013/01/09	R186	02/05/2013	7.39	Put	Bond Future	3,118.0900	3.1181	2,468.5500	2.4685	(20.831)	0	0	0
2013/01/09	R186	07/11/2013			Bond Future	7.4091	129.7553	7.2953	130.8691	(1.536)	0.0000	0.0000	0
2013/01/09	R186	07/11/2013	8.15	Call	Bond Future	10,345.6300	10.3456	10,756.8700	10.7569	3.975	0	0	0
2013/01/09	R186	07/11/2013	8.15	Put	Bond Future	3,417.5500	3.4175	2,715.0400	2.7150	(20.556)	0	0	0
2013/01/09	R186	07/11/2013	8.16	Call	Bond Future	10,406.3300	10.4063	10,821.0300	10.8210	3.985	0	0	0
2013/01/09	R186	07/11/2013	8.16	Put	Bond Future	3,388.4300	3.3884	2,689.3800	2.6894	(20.630)	0	0	0
2013/01/09	R186	07/11/2013	8.75	Call	Bond Future	14,113.5200	14.1135	14,724.7500	14.7247	4.331	0	0	0
2013/01/09	R186	07/11/2013	8.75	Put	Bond Future	1,960.7600	1.9608	1,458.2400	1.4582	(25.629)	0	0	130
2013/01/09	R186	07/11/2013	8.14	Call	Bond Future	10,285.0500	10.2851	10,692.8200	10.6928	3.965	0	0	0
2013/01/09	R186	07/11/2013	8.14	Put	Bond Future	3,446.8900	3.4469	2,740.9100	2.7409	(20.482)	0	0	0
2013/01/09	R189	07/02/2013			Bond Future	217.9419	217.9419	217.9647	217.9647	0.010	0.0000	0.0000	154
2013/01/09	R189	07/02/2013	212.99	Call	Bond Future	4,951.9100	4.9519	4,974.6900	4.9747	0.460	0	0	0
2013/01/09	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R189	07/02/2013	213.00	Call	Bond Future	4,941.9100	4.9419	4,964.6900	4.9647	0.461	0	0	0
2013/01/09	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R189	07/02/2013	213.01	Call	Bond Future	4,931.9100	4.9319	4,954.6900	4.9547	0.462	0	0	0
2013/01/09	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R197	07/02/2013			Bond Future	287.1542	287.1542	287.2259	287.2259	0.025	0.0000	0.0000	2,633
2013/01/09	R197	07/02/2013	278.99	Call	Bond Future	8,164.1700	8.1642	8,235.8800	8.2359	0.878	0	0	0
2013/01/09	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R197	07/02/2013	279.00	Call	Bond Future	8,154.1700	8.1542	8,225.8800	8.2259	0.879	0	0	0
2013/01/09	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R197	07/02/2013	279.01	Call	Bond Future	8,144.1700	8.1442	8,215.8800	8.2159	0.881	0	0	0
2013/01/09	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R197	02/05/2013			Bond Future	290.7743	290.7743	290.8464	290.8464	0.025	0.0000	0.0000	40
2013/01/09	R197	02/05/2013	282.39	Call	Bond Future	8,384.2600	8.3843	8,456.4100	8.4564	0.861	0	0	0
2013/01/09	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R197	02/05/2013	282.40	Call	Bond Future	8,374.2600	8.3743	8,446.4100	8.4464	0.862	0	0	0
2013/01/09	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R197	02/05/2013	282.41	Call	Bond Future	8,364.2600	8.3643	8,436.4100	8.4364	0.863	0	0	0
2013/01/09	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R201	07/02/2013			Bond Future	5.0115	107.8053	5.0127	107.8031	0.024	0.0000	0.0000	1,540
2013/01/09	R201	07/02/2013	4.98	Call	Bond Future	142.7500	0.1428	122.1400	0.1221	(14.438)	0	0	0
2013/01/09	R201	07/02/2013	4.98	Put	Bond Future	200.2500	0.2002	181.8700	0.1819	(9.179)	0	0	0
2013/01/09	R201	07/02/2013	5.60	Call	Bond Future	1,069.1100	1.0691	1,066.0700	1.0661	(0.284)	0	0	0
2013/01/09	R201	07/02/2013	5.60	Put	Bond Future	1.2500	0.0013	0.4400	0.0004	(64.800)	0	0	0
2013/01/09	R201	07/02/2013	6.20	Call	Bond Future	2,142.1100	2.1421	2,139.8800	2.1399	(0.104)	0	0	0
2013/01/09	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R201	07/02/2013	6.25	Call	Bond Future	2,230.9800	2.2310	2,228.7500	2.2288	(0.100)	0	0	0
2013/01/09	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R201	07/02/2013	6.30	Call	Bond Future	2,319.7500	2.3197	2,317.5200	2.3175	(0.096)	0	0	0
2013/01/09	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R201	02/05/2013			Bond Future	4.9699	109.1104	4.9711	109.1085	0.024	0.0000	0.0000	4
2013/01/09	R201	02/05/2013	4.05	Call	Bond Future	4.5600	0.0046	1.6600	0.0017	(63.596)	0	0	0
2013/01/09	R201	02/05/2013	4.05	Put	Bond Future	1,493.4100	1.4934	1,492.4400	1.4924	(0.065)	0	0	0

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2013/01/09	R201	02/05/2013	4.06	Call	Bond Future	4.8900	0.0049	1.8100	0.0018	(62.986)	0	0	0
2013/01/09	R201	02/05/2013	4.06	Put	Bond Future	1,477.4000	1.4774	1,476.2500	1.4763	(0.078)	0	0	0
2013/01/09	R201	02/05/2013	4.04	Call	Bond Future	4.2600	0.0043	1.5200	0.0015	(64.319)	0	0	0
2013/01/09	R201	02/05/2013	4.04	Put	Bond Future	1,509.4400	1.5094	1,508.6300	1.5086	(0.054)	0	0	0
2013/01/09	R201	07/11/2013			Bond Future	4.8003	107.6414	4.8015	107.6401	0.026	0.0000	0.0000	0
2013/01/09	R201	07/11/2013	4.80	Call	Bond Future	404.3900	0.4044	352.2600	0.3523	(12.891)	0	0	0
2013/01/09	R201	07/11/2013	4.80	Put	Bond Future	404.7300	0.4047	353.9600	0.3540	(12.544)	0	0	0
2013/01/09	R201	07/11/2013	4.81	Call	Bond Future	410.2900	0.4103	358.1600	0.3582	(12.706)	0	0	0
2013/01/09	R201	07/11/2013	4.81	Put	Bond Future	399.6300	0.3996	348.8600	0.3489	(12.704)	0	0	0
2013/01/09	R201	07/11/2013	4.79	Call	Bond Future	398.5500	0.3985	346.4300	0.3464	(13.077)	0	0	0
2013/01/09	R201	07/11/2013	4.79	Put	Bond Future	409.8900	0.4099	359.1300	0.3591	(12.384)	0	0	0
2013/01/09	R202	07/02/2013			Bond Future	219.2416	219.2416	219.3084	219.3084	0.030	0.0000	0.0000	50,656
2013/01/09	R202	07/02/2013	204.99	Call	Bond Future	14,251.6300	14.2516	14,318.3900	14.3184	0.468	0	0	0
2013/01/09	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R202	07/02/2013	205.00	Call	Bond Future	14,241.6300	14.2416	14,308.3900	14.3084	0.469	0	0	0
2013/01/09	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R202	07/02/2013	205.01	Call	Bond Future	14,231.6300	14.2316	14,298.3900	14.2984	0.469	0	0	0
2013/01/09	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R202	02/05/2013			Bond Future	222.0055	222.0055	222.0728	222.0728	0.030	0.0000	0.0000	1
2013/01/09	R202	02/05/2013	211.04	Call	Bond Future	10,965.4900	10.9655	11,032.7600	11.0328	0.613	0	0	0
2013/01/09	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R202	02/05/2013	211.05	Call	Bond Future	10,955.4900	10.9555	11,022.7600	11.0228	0.614	0	0	0
2013/01/09	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R202	02/05/2013	211.06	Call	Bond Future	10,945.4900	10.9455	11,012.7600	11.0128	0.615	0	0	0
2013/01/09	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R203	07/02/2013			Bond Future	5.7254	113.4666	5.6683	113.7083	(0.998)	0.0000	0.0000	19,398
2013/01/09	R203	07/02/2013	5.54	Call	Bond Future	231.9900	0.2320	287.7300	0.2877	24.027	0	0	10,000
2013/01/09	R203	07/02/2013	5.54	Put	Bond Future	1,018.7200	1.0187	832.7000	0.8327	(18.260)	0	0	0
2013/01/09	R203	07/02/2013	6.11	Call	Bond Future	1,689.6500	1.6897	1,899.5900	1.8996	12.425	0	0	12,600
2013/01/09	R203	07/02/2013	6.11	Put	Bond Future	79.8700	0.0799	48.0500	0.0480	(39.840)	0	0	3,254
2013/01/09	R203	07/02/2013	6.45	Call	Bond Future	3,016.4800	3.0165	3,254.3200	3.2543	7.885	0	0	0
2013/01/09	R203	07/02/2013	6.45	Put	Bond Future	7.3200	0.0073	3.4000	0.0034	(53.552)	0	0	0
2013/01/09	R203	07/02/2013	6.94	Call	Bond Future	4,987.3500	4.9874	5,229.0600	5.2291	4.846	0	0	0
2013/01/09	R203	07/02/2013	6.94	Put	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2013/01/09	R203	07/02/2013	7.15	Call	Bond Future	5,821.3500	5.8213	6,063.1000	6.0631	4.153	0	0	0
2013/01/09	R203	07/02/2013	7.15	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/09	R203	07/02/2013	6.50	Call	Bond Future	3,217.9600	3.2180	3,457.0100	3.4570	7.429	0	0	0
2013/01/09	R203	07/02/2013	6.50	Put	Bond Future	4.8800	0.0049	2.1700	0.0022	(55.533)	0	0	0
2013/01/09	R203	07/02/2013	6.55	Call	Bond Future	3,419.7200	3.4197	3,659.6500	3.6596	7.016	0	0	0
2013/01/09	R203	07/02/2013	6.55	Put	Bond Future	3.1900	0.0032	1.3600	0.0014	(57.367)	0	0	0
2013/01/09	R203	07/02/2013	6.65	Call	Bond Future	3,823.3200	3.8233	4,064.2800	4.0643	6.302	0	0	0
2013/01/09	R203	07/02/2013	6.65	Put	Bond Future	1.3100	0.0013	0.5100	0.0005	(61.069)	0	0	30,250
2013/01/09	R203	02/05/2013			Bond Future	5.7515	110.6836	5.6907	110.9287	(1.057)	0.0000	0.0000	22
2013/01/09	R203	02/05/2013	5.90	Call	Bond Future	1,383.5200	1.3835	1,484.1600	1.4842	7.274	0	0	0
2013/01/09	R203	02/05/2013	5.90	Put	Bond Future	788.0100	0.7880	643.6100	0.6436	(18.325)	0	0	0
2013/01/09	R203	02/05/2013	5.91	Call	Bond Future	1,407.4500	1.4075	1,509.9800	1.5100	7.285	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
2013/01/09	R203	02/05/2013	5.91	Put	Bond Future	771.9800	0.7720	629.4700	0.6295	(18.460)	0	0	0
2013/01/09	R203	02/05/2013	5.89	Call	Bond Future	1,359.8000	1.3598	1,458.5500	1.4585	7.262	0	0	0
2013/01/09	R203	02/05/2013	5.89	Put	Bond Future	804.2700	0.8043	657.9800	0.6580	(18.189)	0	0	0
2013/01/09	R203	07/11/2013			Bond Future	5.8198	109.5647	5.7491	109.8171	(1.214)	0.0000	0.0000	0
2013/01/09	R203	07/11/2013	5.99	Call	Bond Future	2,050.5000	2.0505	2,052.5100	2.0525	0.098	0	0	0
2013/01/09	R203	07/11/2013	5.99	Put	Bond Future	1,445.2400	1.4452	1,194.8200	1.1948	(17.327)	0	0	0
2013/01/09	R203	07/11/2013	6.00	Call	Bond Future	2,070.3500	2.0703	2,073.8300	2.0738	0.168	0	0	0
2013/01/09	R203	07/11/2013	6.00	Put	Bond Future	1,429.6600	1.4297	1,180.7100	1.1807	(17.413)	0	0	0
2013/01/09	R203	07/11/2013	6.01	Call	Bond Future	2,090.7000	2.0907	2,095.6500	2.0956	0.237	0	0	0
2013/01/09	R203	07/11/2013	6.01	Put	Bond Future	1,414.6000	1.4146	1,167.1200	1.1671	(17.495)	0	0	0
2013/01/09	R203	07/11/2013	5.71	Call	Bond Future	0.0000	0.0000	1,500.0000	1.5000	100.000	0	0	0
2013/01/09	R203	07/11/2013	5.71	Put	Bond Future	0.0000	0.0000	1,640.0800	1.6401	100.000	0	0	0
2013/01/09	R204	07/02/2013			Bond Future	5.9672	111.0743	5.9152	111.3436	(0.871)	0.0000	0.0000	16,672
2013/01/09	R204	07/02/2013	7.29	Call	Bond Future	6,589.3300	6.5893	6,858.5600	6.8586	4.086	0	0	0
2013/01/09	R204	07/02/2013	7.29	Put	Bond Future	0.1300	0.0001	0.0300	0.0000	(76.923)	0	0	0
2013/01/09	R204	07/02/2013	7.45	Call	Bond Future	7,352.9000	7.3529	7,622.2100	7.6222	3.663	0	0	0
2013/01/09	R204	07/02/2013	7.45	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/09	R204	07/02/2013	7.95	Call	Bond Future	9,695.0100	9.6950	9,964.3400	9.9643	2.778	0	0	0
2013/01/09	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R204	07/02/2013	8.00	Call	Bond Future	9,925.5700	9.9256	10,194.9000	10.1949	2.713	0	0	0
2013/01/09	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R204	07/02/2013	8.05	Call	Bond Future	10,155.4900	10.1555	10,424.8200	10.4248	2.652	0	0	0
2013/01/09	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R204	02/05/2013			Bond Future	6.0018	112.4189	5.9471	112.6919	(0.912)	0.0000	0.0000	24
2013/01/09	R204	02/05/2013	6.30	Call	Bond Future	2,336.7700	2.3368	2,424.3300	2.4243	3.747	0	0	0
2013/01/09	R204	02/05/2013	6.30	Put	Bond Future	863.6500	0.8636	678.2100	0.6782	(21.472)	0	0	0
2013/01/09	R204	02/05/2013	6.31	Call	Bond Future	2,369.3000	2.3693	2,458.7900	2.4588	3.777	0	0	0
2013/01/09	R204	02/05/2013	6.31	Put	Bond Future	847.2000	0.8472	663.6900	0.6637	(21.661)	0	0	0
2013/01/09	R204	02/05/2013	6.29	Call	Bond Future	2,304.4600	2.3045	2,390.0800	2.3901	3.715	0	0	0
2013/01/09	R204	02/05/2013	6.29	Put	Bond Future	880.3500	0.8803	692.9700	0.6930	(21.285)	0	0	0
2013/01/09	R204	07/11/2013			Bond Future	6.0877	111.4238	6.0260	111.7049	(1.013)	0.0000	0.0000	0
2013/01/09	R204	07/11/2013	6.30	Call	Bond Future	2,944.2900	2.9443	2,884.2800	2.8843	(2.038)	0	0	0
2013/01/09	R204	07/11/2013	6.30	Put	Bond Future	1,983.4700	1.9835	1,642.3400	1.6423	(17.199)	0	0	0
2013/01/09	R204	07/11/2013	6.31	Call	Bond Future	2,970.3800	2.9704	2,911.9800	2.9120	(1.966)	0	0	0
2013/01/09	R204	07/11/2013	6.31	Put	Bond Future	1,964.5600	1.9646	1,625.0400	1.6250	(17.282)	0	0	0
2013/01/09	R204	07/11/2013	7.00	Call	Bond Future	5,027.7300	5.0277	5,066.8000	5.0668	0.777	0	0	0
2013/01/09	R204	07/11/2013	7.00	Put	Bond Future	972.2000	0.9722	730.1500	0.7302	(24.897)	0	0	180
2013/01/09	R204	07/11/2013	6.29	Call	Bond Future	2,918.3200	2.9183	2,856.7100	2.8567	(2.111)	0	0	0
2013/01/09	R204	07/11/2013	6.29	Put	Bond Future	2,002.5200	2.0025	1,659.7900	1.6598	(17.115)	0	0	0
2013/01/09	R206	07/02/2013			Bond Future	5.0172	102.7856	5.0145	102.7881	(0.055)	0.0000	0.0000	1,120
2013/01/09	R206	07/02/2013	4.76	Call	Bond Future	8.2100	0.0082	3.4100	0.0034	(58.465)	0	0	0
2013/01/09	R206	07/02/2013	4.76	Put	Bond Future	241.9700	0.2420	234.6900	0.2347	(3.009)	0	0	0
2013/01/09	R206	07/02/2013	5.00	Call	Bond Future	65.3500	0.0654	52.6200	0.0526	(19.480)	0	0	0
2013/01/09	R206	07/02/2013	5.00	Put	Bond Future	80.9600	0.0810	65.7500	0.0658	(18.787)	0	0	0
2013/01/09	R206	07/02/2013	5.95	Call	Bond Future	840.8500	0.8408	843.3300	0.8433	0.295	0	0	0
2013/01/09	R206	07/02/2013	5.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/01/09	R206	07/02/2013	6.00	Call	Bond Future	885.6100	0.8856	888.0900	0.8881	0.280	0	0	0
2013/01/09	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R206	07/02/2013	6.05	Call	Bond Future	930.3500	0.9303	932.8300	0.9328	0.267	0	0	0
2013/01/09	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R206	02/05/2013			Bond Future	4.9357	104.0299	4.9316	104.0328	(0.084)	0.0000	0.0000	23
2013/01/09	R206	02/05/2013	3.40	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/09	R206	02/05/2013	3.40	Put	Bond Future	1,058.3300	1.0583	1,055.4800	1.0555	(0.269)	0	0	0
2013/01/09	R206	02/05/2013	3.41	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/09	R206	02/05/2013	3.41	Put	Bond Future	1,051.3800	1.0514	1,048.5300	1.0485	(0.271)	0	0	0
2013/01/09	R206	02/05/2013	3.39	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/09	R206	02/05/2013	3.39	Put	Bond Future	1,065.2800	1.0653	1,062.4300	1.0624	(0.268)	0	0	0
2013/01/09	R206	07/11/2013			Bond Future	3.7474	103.0727	3.7278	103.0763	(0.522)	0.0000	0.0000	0
2013/01/09	R206	07/11/2013	4.30	Call	Bond Future	116.8100	0.1168	116.7500	0.1168	(0.051)	0	0	0
2013/01/09	R206	07/11/2013	4.30	Put	Bond Future	17.6700	0.0177	14.1000	0.0141	(20.204)	0	0	0
2013/01/09	R206	07/11/2013	4.31	Call	Bond Future	118.2000	0.1182	118.1800	0.1182	(0.017)	0	0	0
2013/01/09	R206	07/11/2013	4.31	Put	Bond Future	17.2700	0.0173	13.7400	0.0137	(20.440)	0	0	0
2013/01/09	R206	07/11/2013	4.29	Call	Bond Future	115.4300	0.1154	115.3200	0.1153	(0.095)	0	0	0
2013/01/09	R206	07/11/2013	4.29	Put	Bond Future	18.0900	0.0181	14.4700	0.0145	(20.011)	0	0	0
2013/01/09	R207	07/02/2013			Bond Future	6.2350	106.1902	6.1576	106.6358	(1.241)	0.0000	0.0000	11,309
2013/01/09	R207	07/02/2013	7.66	Call	Bond Future	7,809.9000	7.8099	8,255.4700	8.2555	5.705	0	0	0
2013/01/09	R207	07/02/2013	7.66	Put	Bond Future	0.0800	0.0001	0.0200	0.0000	(75.000)	0	0	0
2013/01/09	R207	07/02/2013	7.80	Call	Bond Future	8,538.1200	8.5381	8,983.7300	8.9837	5.219	0	0	0
2013/01/09	R207	07/02/2013	7.80	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/09	R207	07/02/2013	8.20	Call	Bond Future	10,582.2800	10.5823	11,027.9100	11.0279	4.211	0	0	0
2013/01/09	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R207	07/02/2013	8.25	Call	Bond Future	10,834.0400	10.8340	11,279.6700	11.2797	4.113	0	0	0
2013/01/09	R207	07/02/2013	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R207	07/02/2013	8.30	Call	Bond Future	11,084.9800	11.0850	11,530.6100	11.5306	4.020	0	0	0
2013/01/09	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R207	02/05/2013			Bond Future	6.2777	107.4758	6.1969	107.9271	(1.288)	0.0000	0.0000	0
2013/01/09	R207	02/05/2013	6.45	Call	Bond Future	2,250.5200	2.2505	2,481.0500	2.4810	10.243	0	0	0
2013/01/09	R207	02/05/2013	6.45	Put	Bond Future	1,296.4100	1.2964	1,075.5900	1.0756	(17.033)	0	0	0
2013/01/09	R207	02/05/2013	6.46	Call	Bond Future	2,283.0000	2.2830	2,516.1500	2.5162	10.212	0	0	0
2013/01/09	R207	02/05/2013	6.46	Put	Bond Future	1,273.8400	1.2738	1,055.6400	1.0556	(17.129)	0	0	0
2013/01/09	R207	02/05/2013	6.44	Call	Bond Future	2,218.2900	2.2183	2,446.2000	2.4462	10.274	0	0	0
2013/01/09	R207	02/05/2013	6.44	Put	Bond Future	1,319.2700	1.3193	1,095.8300	1.0958	(16.937)	0	0	0
2013/01/09	R207	07/11/2013			Bond Future	6.3788	106.7405	6.2893	107.2048	(1.403)	0.0000	0.0000	0
2013/01/09	R207	07/11/2013	6.70	Call	Bond Future	3,792.3700	3.7924	3,929.8000	3.9298	3.624	0	0	0
2013/01/09	R207	07/11/2013	6.70	Put	Bond Future	2,146.4800	2.1465	1,819.5700	1.8196	(15.230)	0	0	0
2013/01/09	R207	07/11/2013	6.71	Call	Bond Future	3,823.1700	3.8232	3,962.1800	3.9622	3.636	0	0	0
2013/01/09	R207	07/11/2013	6.71	Put	Bond Future	2,126.5600	2.1266	1,801.2300	1.8012	(15.298)	0	0	0
2013/01/09	R207	07/11/2013	6.69	Call	Bond Future	3,761.6800	3.7617	3,897.5400	3.8975	3.612	0	0	0
2013/01/09	R207	07/11/2013	6.69	Put	Bond Future	2,166.5500	2.1666	1,838.0700	1.8381	(15.161)	0	0	0
2013/01/09	R208	07/02/2013			Bond Future	6.3649	104.9081	6.2926	105.3697	(1.136)	0.0000	0.0000	19,911
2013/01/09	R208	07/02/2013	6.00	Call	Bond Future	220.6500	0.2207	266.5200	0.2665	20.789	0	0	12,250
2013/01/09	R208	07/02/2013	6.00	Put	Bond Future	2,576.0300	2.5760	2,160.3000	2.1603	(16.138)	0	0	0

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2013/01/09	R208	07/02/2013	7.78	Call	Bond Future	8,537.7000	8.5377	8,999.1200	8.9991	5.405	0	0	0
2013/01/09	R208	07/02/2013	7.78	Put	Bond Future	0.2100	0.0002	0.0300	0.0000	(85.714)	0	0	0
2013/01/09	R208	07/02/2013	7.85	Call	Bond Future	8,936.5200	8.9365	9,398.0300	9.3980	5.164	0	0	0
2013/01/09	R208	07/02/2013	7.85	Put	Bond Future	0.1100	0.0001	0.0200	0.0000	(81.818)	0	0	0
2013/01/09	R208	07/02/2013	8.83	Call	Bond Future	14,305.3000	14.3053	14,766.9000	14.7669	3.227	0	0	0
2013/01/09	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R208	07/02/2013	7.95	Call	Bond Future	9,502.6900	9.5027	9,964.2500	9.9642	4.857	0	0	0
2013/01/09	R208	07/02/2013	7.95	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/09	R208	07/02/2013	8.00	Call	Bond Future	9,784.1800	9.7842	10,245.7600	10.2458	4.718	0	0	0
2013/01/09	R208	07/02/2013	8.00	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/09	R208	07/02/2013	8.05	Call	Bond Future	10,064.6200	10.0646	10,526.2100	10.5262	4.586	0	0	0
2013/01/09	R208	07/02/2013	8.05	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/09	R208	02/05/2013			Bond Future	6.4052	102.7851	6.3301	103.2526	(1.173)	0.0000	0.0000	47
2013/01/09	R208	02/05/2013	6.66	Call	Bond Future	2,876.2500	2.8763	3,059.5400	3.0595	6.373	0	0	0
2013/01/09	R208	02/05/2013	6.66	Put	Bond Future	1,310.5800	1.3106	1,026.4000	1.0264	(21.684)	0	0	0
2013/01/09	R208	02/05/2013	6.64	Call	Bond Future	2,800.3300	2.8003	2,978.1100	2.9781	6.349	0	0	0
2013/01/09	R208	02/05/2013	6.64	Put	Bond Future	1,356.5000	1.3565	1,066.8100	1.0668	(21.356)	0	0	0
2013/01/09	R208	02/05/2013	6.65	Call	Bond Future	2,838.1700	2.8382	3,018.7000	3.0187	6.361	0	0	0
2013/01/09	R208	02/05/2013	6.65	Put	Bond Future	1,333.3900	1.3334	1,046.4500	1.0464	(21.520)	0	0	0
2013/01/09	R208	07/11/2013			Bond Future	6.5038	102.2129	6.4217	102.6938	(1.262)	0.0000	0.0000	0
2013/01/09	R208	07/11/2013	6.81	Call	Bond Future	4,340.2400	4.3402	4,380.9900	4.3810	0.939	0	0	0
2013/01/09	R208	07/11/2013	6.81	Put	Bond Future	2,570.9800	2.5710	2,130.7600	2.1308	(17.123)	0	0	0
2013/01/09	R208	07/11/2013	7.50	Call	Bond Future	6,950.7700	6.9508	7,121.4800	7.1215	2.456	0	0	0
2013/01/09	R208	07/11/2013	7.50	Put	Bond Future	1,331.1800	1.3312	1,020.9200	1.0209	(23.307)	0	0	230
2013/01/09	R208	07/11/2013	6.79	Call	Bond Future	4,272.8800	4.2729	4,309.3500	4.3094	0.854	0	0	0
2013/01/09	R208	07/11/2013	6.79	Put	Bond Future	2,618.0300	2.6180	2,173.5300	2.1735	(16.978)	0	0	0
2013/01/09	R208	07/11/2013	6.80	Call	Bond Future	4,306.5000	4.3065	4,345.1100	4.3451	0.897	0	0	0
2013/01/09	R208	07/11/2013	6.80	Put	Bond Future	2,594.4200	2.5944	2,152.0600	2.1521	(17.050)	0	0	0
2013/01/09	R209	07/02/2013			Bond Future	8.0418	83.6225	7.9490	84.4555	(1.154)	0.0000	0.0000	11,334
2013/01/09	R209	07/02/2013	8.63	Call	Bond Future	5,131.6600	5.1317	5,897.2600	5.8973	14.919	0	0	0
2013/01/09	R209	07/02/2013	8.63	Put	Bond Future	143.5800	0.1436	76.1500	0.0762	(46.963)	0	0	11,000
2013/01/09	R209	07/02/2013	8.83	Call	Bond Future	6,626.4300	6.6264	7,432.5200	7.4325	12.165	0	0	0
2013/01/09	R209	07/02/2013	8.83	Put	Bond Future	50.6300	0.0506	23.6900	0.0237	(53.210)	0	0	14,000
2013/01/09	R209	07/02/2013	8.95	Call	Bond Future	7,529.0800	7.5291	8,347.6300	8.3476	10.872	0	0	0
2013/01/09	R209	07/02/2013	8.95	Put	Bond Future	25.4900	0.0255	11.0100	0.0110	(56.807)	0	0	0
2013/01/09	R209	07/02/2013	9.10	Call	Bond Future	8,648.1000	8.6481	9,474.8000	9.4748	9.559	0	0	0
2013/01/09	R209	07/02/2013	9.10	Put	Bond Future	10.1700	0.0102	3.8400	0.0038	(62.242)	0	0	0
2013/01/09	R209	07/02/2013	9.00	Call	Bond Future	7,903.7100	7.9037	8,725.7300	8.7257	10.400	0	0	0
2013/01/09	R209	07/02/2013	9.00	Put	Bond Future	18.9000	0.0189	7.8900	0.0079	(58.254)	0	0	0
2013/01/09	R209	07/02/2013	9.05	Call	Bond Future	8,276.8300	8.2768	9,101.4700	9.1015	9.963	0	0	0
2013/01/09	R209	07/02/2013	9.05	Put	Bond Future	13.9200	0.0139	5.5300	0.0055	(60.273)	0	0	0
2013/01/09	R209	07/02/2013	9.06	Call	Bond Future	8,351.2400	8.3512	9,176.3300	9.1763	9.880	0	0	0
2013/01/09	R209	07/02/2013	9.06	Put	Bond Future	13.0800	0.0131	5.1400	0.0051	(60.703)	0	0	0
2013/01/09	R209	02/05/2013			Bond Future	8.0996	81.4931	8.0045	82.3364	(1.174)	0.0000	0.0000	33
2013/01/09	R209	02/05/2013	8.01	Call	Bond Future	2,854.9200	2.8549	3,103.7000	3.1037	8.714	0	0	0
2013/01/09	R209	02/05/2013	8.01	Put	Bond Future	3,649.0300	3.6490	3,054.4700	3.0545	(16.294)	0	0	0
2013/01/09	R209	02/05/2013	7.99	Call	Bond Future	2,775.0800	2.7751	3,015.5900	3.0156	8.667	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
2013/01/09	R209	02/05/2013	7.99	Put	Bond Future	3,748.1000	3.7481	3,145.2700	3.1453	(16.084)	0	0	0
2013/01/09	R209	02/05/2013	8.00	Call	Bond Future	2,814.9300	2.8149	3,059.2000	3.0592	8.678	0	0	0
2013/01/09	R209	02/05/2013	8.00	Put	Bond Future	3,698.4200	3.6984	3,099.3500	3.0994	(16.198)	0	0	0
2013/01/09	R209	07/11/2013			Bond Future	8.2344	80.5874	8.1339	81.4544	(1.220)	0.0000	0.0000	0
2013/01/09	R209	07/11/2013	8.81	Call	Bond Future	8,708.6700	8.7087	8,892.5700	8.8926	2.112	0	0	0
2013/01/09	R209	07/11/2013	8.81	Put	Bond Future	4,008.7300	4.0087	3,325.6400	3.3256	(17.040)	0	0	0
2013/01/09	R209	07/11/2013	9.50	Call	Bond Future	12,095.9000	12.0959	12,462.2000	12.4622	3.028	0	0	0
2013/01/09	R209	07/11/2013	9.50	Put	Bond Future	2,308.6000	2.3086	1,807.9100	1.8079	(21.688)	0	0	180
2013/01/09	R209	07/11/2013	8.79	Call	Bond Future	8,613.6100	8.6136	8,791.7400	8.7917	2.068	0	0	0
2013/01/09	R209	07/11/2013	8.79	Put	Bond Future	4,069.7100	4.0697	3,380.8500	3.3808	(16.927)	0	0	0
2013/01/09	R209	07/11/2013	8.80	Call	Bond Future	8,661.1000	8.6611	8,842.1100	8.8421	2.090	0	0	0
2013/01/09	R209	07/11/2013	8.80	Put	Bond Future	4,039.1200	4.0391	3,353.1400	3.3531	(16.983)	0	0	0
2013/01/09	R210	07/02/2013			Bond Future	166.3578	166.3578	166.4053	166.4053	0.029	0.0000	0.0000	1,212
2013/01/09	R210	07/02/2013	156.99	Call	Bond Future	9,367.8200	9.3678	9,415.3500	9.4153	0.507	0	0	0
2013/01/09	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R210	07/02/2013	157.00	Call	Bond Future	9,357.8200	9.3578	9,405.3500	9.4053	0.508	0	0	0
2013/01/09	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R210	07/02/2013	157.01	Call	Bond Future	9,347.8200	9.3478	9,395.3500	9.3953	0.508	0	0	0
2013/01/09	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R210	02/05/2013			Bond Future	166.5977	166.5977	166.6458	166.6458	0.029	0.0000	0.0000	7
2013/01/09	R210	02/05/2013	161.14	Call	Bond Future	5,457.7200	5.4577	5,505.8000	5.5058	0.881	0	0	0
2013/01/09	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R210	02/05/2013	161.15	Call	Bond Future	5,447.7200	5.4477	5,495.8000	5.4958	0.883	0	0	0
2013/01/09	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R210	02/05/2013	161.16	Call	Bond Future	5,437.7200	5.4377	5,485.8000	5.4858	0.884	0	0	0
2013/01/09	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R211	07/02/2013			Bond Future	126.2865	126.2865	126.0620	126.0620	(0.178)	0.0000	0.0000	522
2013/01/09	R211	07/02/2013	122.99	Call	Bond Future	3,296.4700	3.2965	3,071.9900	3.0720	(6.810)	0	0	0
2013/01/09	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R211	07/02/2013	123.00	Call	Bond Future	3,286.4700	3.2865	3,061.9900	3.0620	(6.830)	0	0	0
2013/01/09	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R211	07/02/2013	123.01	Call	Bond Future	3,276.4700	3.2765	3,051.9900	3.0520	(6.851)	0	0	0
2013/01/09	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R211	02/05/2013			Bond Future	127.8784	127.8784	127.6511	127.6511	(0.178)	0.0000	0.0000	7
2013/01/09	R211	02/05/2013	125.69	Call	Bond Future	2,188.4500	2.1884	1,961.0700	1.9611	(10.390)	0	0	0
2013/01/09	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R211	02/05/2013	125.70	Call	Bond Future	2,178.4500	2.1784	1,951.0700	1.9511	(10.438)	0	0	0
2013/01/09	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R211	02/05/2013	125.71	Call	Bond Future	2,168.4500	2.1684	1,941.0700	1.9411	(10.486)	0	0	0
2013/01/09	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R212	07/02/2013			Bond Future	132.5332	132.5332	132.8899	132.8899	0.269	0.0000	0.0000	10,659
2013/01/09	R212	07/02/2013	128.99	Call	Bond Future	3,543.1900	3.5432	3,899.8900	3.8999	10.067	0	0	0
2013/01/09	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R212	07/02/2013	129.00	Call	Bond Future	3,533.1900	3.5332	3,889.8900	3.8899	10.096	0	0	0
2013/01/09	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/01/09	R212	07/02/2013	129.01	Call	Bond Future	3,523.1900	3.5232	3,879.8900	3.8799	10.124	0	0	0
2013/01/09	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R212	02/05/2013			Bond Future	134.2040	134.2040	134.5650	134.5650	0.269	0.0000	0.0000	11
2013/01/09	R212	02/05/2013	131.09	Call	Bond Future	3,113.9700	3.1140	3,475.0400	3.4750	11.595	0	0	0
2013/01/09	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R212	02/05/2013	131.10	Call	Bond Future	3,103.9700	3.1040	3,465.0400	3.4650	11.633	0	0	0
2013/01/09	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R212	02/05/2013	131.11	Call	Bond Future	3,093.9700	3.0940	3,455.0400	3.4550	11.670	0	0	0
2013/01/09	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/09	R213	07/02/2013			Bond Future	7.7421	96.0341	7.6593	96.7950	(1.069)	0.0000	0.0000	10,414
2013/01/09	R213	07/02/2013	8.90	Call	Bond Future	9,772.6100	9.7726	10,528.1500	10.5282	7.731	0	0	0
2013/01/09	R213	07/02/2013	8.90	Put	Bond Future	10.6000	0.0106	5.2000	0.0052	(50.943)	0	0	0
2013/01/09	R213	07/02/2013	8.95	Call	Bond Future	10,156.8200	10.1568	10,913.7200	10.9137	7.452	0	0	0
2013/01/09	R213	07/02/2013	8.95	Put	Bond Future	7.7500	0.0078	3.7100	0.0037	(52.129)	0	0	0
2013/01/09	R213	07/02/2013	9.00	Call	Bond Future	10,539.0900	10.5391	11,297.0300	11.2970	7.192	0	0	0
2013/01/09	R213	07/02/2013	9.00	Put	Bond Future	5.6300	0.0056	2.6300	0.0026	(53.286)	0	0	0
2013/01/09	R213	07/02/2013	9.05	Call	Bond Future	10,919.2600	10.9193	11,677.9900	11.6780	6.949	0	0	0
2013/01/09	R213	07/02/2013	9.05	Put	Bond Future	4.0500	0.0041	1.8400	0.0018	(54.568)	0	0	0
2013/01/09	R213	02/05/2013			Bond Future	7.7982	93.6623	7.7132	94.4328	(1.089)	0.0000	0.0000	5
2013/01/09	R213	02/05/2013	7.86	Call	Bond Future	3,676.1700	3.6762	4,062.7100	4.0627	10.515	0	0	0
2013/01/09	R213	02/05/2013	7.86	Put	Bond Future	3,120.9300	3.1209	2,736.9600	2.7370	(12.303)	0	0	0
2013/01/09	R213	02/05/2013	7.84	Call	Bond Future	3,584.3400	3.5843	3,963.4600	3.9635	10.577	0	0	0
2013/01/09	R213	02/05/2013	7.84	Put	Bond Future	3,208.1200	3.2081	2,816.7300	2.8167	(12.200)	0	0	0
2013/01/09	R213	02/05/2013	7.85	Call	Bond Future	3,630.0900	3.6301	4,012.9300	4.0129	10.546	0	0	0
2013/01/09	R213	02/05/2013	7.85	Put	Bond Future	3,164.3000	3.1643	2,776.6300	2.7766	(12.251)	0	0	0
2013/01/09	R213	07/11/2013			Bond Future	7.9327	92.6984	7.8426	93.4906	(1.136)	0.0000	0.0000	0
2013/01/09	R213	07/11/2013	8.61	Call	Bond Future	9,112.5000	9.1125	9,495.5900	9.4956	4.204	0	0	0
2013/01/09	R213	07/11/2013	8.61	Put	Bond Future	3,459.1700	3.4592	3,050.0800	3.0501	(11.826)	0	0	0
2013/01/09	R213	07/11/2013	8.59	Call	Bond Future	9,009.8000	9.0098	9,388.8800	9.3889	4.207	0	0	0
2013/01/09	R213	07/11/2013	8.59	Put	Bond Future	3,516.0700	3.5161	3,102.9700	3.1030	(11.749)	0	0	0
2013/01/09	R213	07/11/2013	8.60	Call	Bond Future	9,061.1100	9.0611	9,442.1900	9.4422	4.206	0	0	0
2013/01/09	R213	07/11/2013	8.60	Put	Bond Future	3,487.5200	3.4875	3,076.4200	3.0764	(11.788)	0	0	0
2013/01/09	R214	07/02/2013			Bond Future	8.0816	85.5084	7.9888	86.3925	(1.148)	0.0000	0.0000	1,714
2013/01/09	R214	07/02/2013	8.59	Call	Bond Future	4,842.9700	4.8430	5,626.5100	5.6265	16.179	0	0	0
2013/01/09	R214	07/02/2013	8.59	Put	Bond Future	261.4400	0.2614	160.8300	0.1608	(38.483)	0	0	0
2013/01/09	R214	07/02/2013	8.60	Call	Bond Future	4,917.7600	4.9178	5,704.9600	5.7050	16.007	0	0	0
2013/01/09	R214	07/02/2013	8.60	Put	Bond Future	250.3500	0.2504	153.4000	0.1534	(38.726)	0	0	0
2013/01/09	R214	07/02/2013	8.61	Call	Bond Future	4,992.7900	4.9928	5,783.5400	5.7835	15.838	0	0	0
2013/01/09	R214	07/02/2013	8.61	Put	Bond Future	239.6700	0.2397	146.2700	0.1463	(38.970)	0	0	0

Total

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