



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 10/01/2013 to 10/01/2013

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
2013/01/10	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	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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2013/01/10	2025	07/02/2013			Bond Future	114.5502	114.5502	114.5600	114.5600	0.009	0.0000	0.0000	0
2013/01/10	2025	07/02/2013	110.99	Call	Bond Future	3,560.1600	3.5602	3,569.9900	3.5700	0.276	0	0	0
2013/01/10	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	2025	07/02/2013	111.00	Call	Bond Future	3,550.1600	3.5502	3,559.9900	3.5600	0.277	0	0	0
2013/01/10	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	2025	07/02/2013	111.01	Call	Bond Future	3,540.1600	3.5402	3,549.9900	3.5500	0.278	0	0	0
2013/01/10	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	2038	07/02/2013			Bond Future	114.9383	114.9383	114.9504	114.9504	0.010	0.0000	0.0000	0
2013/01/10	2038	07/02/2013	105.99	Call	Bond Future	8,948.3400	8.9483	8,960.4000	8.9604	0.135	0	0	0
2013/01/10	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	2038	07/02/2013	106.00	Call	Bond Future	8,938.3400	8.9383	8,950.4000	8.9504	0.135	0	0	0
2013/01/10	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	2038	07/02/2013	106.01	Call	Bond Future	8,928.3400	8.9283	8,940.4000	8.9404	0.135	0	0	0
2013/01/10	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	2050	07/02/2013			Bond Future	120.4236	120.4236	120.4368	120.4368	0.011	0.0000	0.0000	122
2013/01/10	2050	07/02/2013	112.99	Call	Bond Future	7,433.6100	7.4336	7,446.8100	7.4468	0.178	0	0	0
2013/01/10	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	2050	07/02/2013	113.00	Call	Bond Future	7,423.6100	7.4236	7,436.8100	7.4368	0.178	0	0	0
2013/01/10	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	2050	07/02/2013	113.01	Call	Bond Future	7,413.6100	7.4136	7,426.8100	7.4268	0.178	0	0	0
2013/01/10	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	AL7T	07/02/2013			Index Future	493.0970	493.0970	492.9110	492.9110	(0.038)	0.0000	0.0000	12
2013/01/10	AL7T	02/05/2013			Index Future	499.3130	499.3130	499.1240	499.1240	(0.038)	0.0000	0.0000	0
2013/01/10	ALBI	07/02/2013			Index Future	439.9960	439.9960	440.1200	440.1200	0.028	0.0000	0.0000	1,070
2013/01/10	ALBI	02/05/2013			Index Future	445.5430	445.5430	445.6680	445.6680	0.028	0.0000	0.0000	0
2013/01/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	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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2013/01/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/01/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/10	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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2013/01/10	EL28	07/02/2013			Bond Future	114.5647	114.5647	114.5773	114.5773	0.011	0.0000	0.0000	0
2013/01/10	EL28	07/02/2013	112.99	Call	Bond Future	1,574.6900	1.5747	1,587.2800	1.5873	0.800	0	0	0
2013/01/10	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	EL28	07/02/2013	113.00	Call	Bond Future	1,564.6900	1.5647	1,577.2800	1.5773	0.805	0	0	0
2013/01/10	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	EL28	07/02/2013	113.01	Call	Bond Future	1,554.6900	1.5547	1,567.2800	1.5673	0.810	0	0	0
2013/01/10	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	ES33	07/02/2013			Bond Future	8.5565	92.9494	8.5354	93.1365	(0.247)	0.0000	0.0000	303
2013/01/10	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	40.5800	0.0406	100.000	0	0	0
2013/01/10	ES33	07/02/2013	8.54	Put	Bond Future	146.5400	0.1465	0.0000	0.0000	(100.000)	0	0	0
2013/01/10	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	129.2700	0.1293	100.000	0	0	0
2013/01/10	ES33	07/02/2013	8.55	Put	Bond Future	57.8500	0.0579	0.0000	0.0000	(100.000)	0	0	0
2013/01/10	ES33	07/02/2013	8.56	Call	Bond Future	30.7100	0.0307	217.8300	0.2178	609.313	0	0	0
2013/01/10	ES33	07/02/2013	8.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	GOVI	07/02/2013			GOVI	439.9370	439.9370	440.0690	440.0690	0.030	0.0000	0.0000	335
2013/01/10	GOVI	07/02/2013	432.99	Call	GOVI	69,470.0000	6.9470	70,790.0000	7.0790	1.900	0	0	0
2013/01/10	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	GOVI	07/02/2013	433.00	Call	GOVI	69,370.0000	6.9370	70,690.0000	7.0690	1.903	0	0	0
2013/01/10	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	GOVI	07/02/2013	433.01	Call	GOVI	69,270.0000	6.9270	70,590.0000	7.0590	1.906	0	0	0
2013/01/10	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	GOVI	02/05/2013			GOVI	445.4830	445.4830	445.6160	445.6160	0.030	0.0000	0.0000	0
2013/01/10	GOVI	02/05/2013	432.99	Call	GOVI	124,930.0000	12.4930	126,260.0000	12.6260	1.065	0	0	0
2013/01/10	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	GOVI	02/05/2013	433.00	Call	GOVI	124,830.0000	12.4830	126,160.0000	12.6160	1.065	0	0	0
2013/01/10	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	GOVI	02/05/2013	433.01	Call	GOVI	124,730.0000	12.4730	126,060.0000	12.6060	1.066	0	0	0
2013/01/10	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/01/10	IGOV	07/02/2013			Index Future	201.0240	201.0240	200.9860	200.9860	(0.019)	0.0000	0.0000	608
2013/01/10	IGOV	02/05/2013			Index Future	203.5580	203.5580	203.5200	203.5200	(0.019)	0.0000	0.0000	0
2013/01/10	ILBI	07/02/2013			Index Future	544.3300	544.3300	544.4450	544.4450	0.021	0.0000	0.0000	183
2013/01/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/01/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/01/10	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/01/10	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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2013/01/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/01/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/01/10	JBAF	16/01/2013			Jibar Tradeable Future	5.0900	94.9100	5.0800	94.9200	(0.196)	0.0000	0.0000	0
2013/01/10	JBAF	20/02/2013			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	0
2013/01/10	JBAF	20/03/2013			Jibar Tradeable Future	5.0100	94.9900	5.0000	95.0000	(0.200)	0.0000	0.0000	1,000
2013/01/10	JBAF	17/04/2013			Jibar Tradeable Future	4.9800	95.0200	4.9400	95.0600	(0.803)	0.0000	0.0000	0
2013/01/10	JBAF	15/05/2013			Jibar Tradeable Future	4.9600	95.0400	4.9300	95.0700	(0.605)	0.0000	0.0000	0
2013/01/10	JBAF	19/06/2013			Jibar Tradeable Future	4.9400	95.0600	4.9000	95.1000	(0.810)	0.0000	0.0000	500
2013/01/10	JBAF	18/09/2013			Jibar Tradeable Future	4.9400	95.0600	4.8900	95.1100	(1.012)	0.0000	0.0000	2,200
2013/01/10	JBAF	18/12/2013			Jibar Tradeable Future	4.9800	95.0200	4.9300	95.0700	(1.004)	0.0000	0.0000	2,000
2013/01/10	JBAF	19/03/2014			Jibar Tradeable Future	5.0800	94.9200	5.0200	94.9800	(1.181)	0.0000	0.0000	1,500
2013/01/10	JBAF	18/06/2014			Jibar Tradeable Future	5.2000	94.8000	5.1300	94.8700	(1.346)	0.0000	0.0000	800
2013/01/10	JBAF	17/09/2014			Jibar Tradeable Future	5.3400	94.6600	5.2600	94.7400	(1.498)	0.0000	0.0000	0
2013/01/10	JBAF	17/12/2014			Jibar Tradeable Future	5.5000	94.5000	5.4000	94.6000	(1.818)	0.0000	0.0000	0
2013/01/10	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/01/10	R023	07/02/2013			Bond Future	6.6152	111.7592	6.6197	111.7247	0.068	0.0000	0.0000	1,630
2013/01/10	R023	07/02/2013	7.04	Call	Bond Future	3,180.5000	3.1805	3,146.0100	3.1460	(1.084)	0	0	0
2013/01/10	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R023	07/02/2013	7.05	Call	Bond Future	3,253.9200	3.2539	3,219.4300	3.2194	(1.060)	0	0	0
2013/01/10	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R023	07/02/2013	7.06	Call	Bond Future	3,327.2700	3.3273	3,292.7800	3.2928	(1.037)	0	0	0
2013/01/10	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R023	02/05/2013			Bond Future	6.6574	109.1995	6.6621	109.1647	0.070	0.0000	0.0000	2
2013/01/10	R023	02/05/2013	7.04	Call	Bond Future	2,811.6800	2.8117	2,776.8600	2.7769	(1.238)	0	0	0
2013/01/10	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R023	02/05/2013	7.05	Call	Bond Future	2,883.9000	2.8839	2,849.0800	2.8491	(1.207)	0	0	0
2013/01/10	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R023	02/05/2013	7.06	Call	Bond Future	2,956.0600	2.9561	2,921.2400	2.9212	(1.178)	0	0	0
2013/01/10	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R023	01/08/2013			Bond Future	6.7039	110.6424	6.7087	110.6072	0.072	0.0000	0.0000	0
2013/01/10	R023	01/08/2013	7.29	Call	Bond Future	4,172.6000	4.1726	4,137.4200	4.1374	(0.843)	0	0	0
2013/01/10	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R023	01/08/2013	7.30	Call	Bond Future	4,241.9700	4.2420	4,206.7900	4.2068	(0.829)	0	0	0
2013/01/10	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R023	01/08/2013	7.31	Call	Bond Future	4,311.2800	4.3113	4,276.1000	4.2761	(0.816)	0	0	0
2013/01/10	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R157	07/02/2013			Bond Future	5.2910	125.1783	5.3116	125.1230	0.390	0.0000	0.0000	7,423
2013/01/10	R157	07/02/2013	6.28	Call	Bond Future	2,612.1700	2.6122	2,556.8700	2.5569	(2.117)	0	0	0
2013/01/10	R157	07/02/2013	6.28	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2013/01/10	R157	07/02/2013	6.50	Call	Bond Future	3,183.1700	3.1832	3,127.8700	3.1279	(1.737)	0	0	0
2013/01/10	R157	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R157	07/02/2013	6.70	Call	Bond Future	3,699.1800	3.6992	3,643.8800	3.6439	(1.495)	0	0	0
2013/01/10	R157	07/02/2013	6.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/01/10	R157	07/02/2013	6.75	Call	Bond Future	3,827.7200		3.8277	3,772.4200	3.7724	(1.445)	0	0	0
2013/01/10	R157	07/02/2013	6.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R157	07/02/2013	6.80	Call	Bond Future	3,956.0800		3.9561	3,900.7800	3.9008	(1.398)	0	0	0
2013/01/10	R157	07/02/2013	6.80	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R157	02/05/2013			Bond Future	5.2890		119.8924	5.3119	119.8365	0.433	0.0000	0.0000	13,141
2013/01/10	R157	02/05/2013	5.35	Call	Bond Future	574.1000		0.5741	541.7100	0.5417	(5.642)	0	0	0
2013/01/10	R157	02/05/2013	5.35	Put	Bond Future	425.5500		0.4255	449.0000	0.4490	5.511	0	0	0
2013/01/10	R157	02/05/2013	5.36	Call	Bond Future	587.9900		0.5880	555.1700	0.5552	(5.582)	0	0	0
2013/01/10	R157	02/05/2013	5.36	Put	Bond Future	415.1100		0.4151	438.1300	0.4381	5.546	0	0	0
2013/01/10	R157	02/05/2013	5.34	Call	Bond Future	560.3900		0.5604	528.4300	0.5284	(5.703)	0	0	0
2013/01/10	R157	02/05/2013	5.34	Put	Bond Future	436.1800		0.4362	460.0600	0.4601	5.475	0	0	0
2013/01/10	R157	07/11/2013			Bond Future	5.2788		116.3796	5.3090	116.3224	0.571	0.0000	0.0000	0
2013/01/10	R157	07/11/2013	5.60	Call	Bond Future	1,048.7400		1.0487	1,011.5600	1.0116	(3.545)	0	0	0
2013/01/10	R157	07/11/2013	5.60	Put	Bond Future	442.1500		0.4422	462.1200	0.4621	4.517	0	0	0
2013/01/10	R157	07/11/2013	5.61	Call	Bond Future	1,061.0600		1.0611	1,023.6500	1.0236	(3.526)	0	0	0
2013/01/10	R157	07/11/2013	5.61	Put	Bond Future	435.6500		0.4356	455.3900	0.4554	4.531	0	0	0
2013/01/10	R157	07/11/2013	5.59	Call	Bond Future	1,036.4900		1.0365	999.5300	0.9995	(3.566)	0	0	0
2013/01/10	R157	07/11/2013	5.59	Put	Bond Future	448.7200		0.4487	468.9100	0.4689	4.499	0	0	0
2013/01/10	R186	07/02/2013			Bond Future	7.1175		130.9993	7.1068	131.1112	(0.150)	0.0000	0.0000	57,247
2013/01/10	R186	07/02/2013	7.00	Call	Bond Future	1,153.4500		1.1534	1,169.3400	1.1693	1.378	0	0	10,300
2013/01/10	R186	07/02/2013	7.00	Put	Bond Future	2,389.5300		2.3895	2,293.5200	2.2935	(4.018)	0	0	0
2013/01/10	R186	07/02/2013	7.25	Call	Bond Future	2,471.9900		2.4720	2,515.6200	2.5156	1.765	0	0	670
2013/01/10	R186	07/02/2013	7.25	Put	Bond Future	1,097.3400		1.0973	1,029.0700	1.0291	(6.221)	0	0	0
2013/01/10	R186	07/02/2013	7.29	Call	Bond Future	2,737.7300		2.7377	2,786.3800	2.7864	1.777	0	0	0
2013/01/10	R186	07/02/2013	7.29	Put	Bond Future	952.1300		0.9521	888.8800	0.8889	(6.643)	0	0	100
2013/01/10	R186	07/02/2013	8.50	Call	Bond Future	13,390.3600		13.3904	13,502.0000	13.5020	0.834	0	0	0
2013/01/10	R186	07/02/2013	8.50	Put	Bond Future	0.9700		0.0010	0.7100	0.0007	(26.804)	0	0	0
2013/01/10	R186	07/02/2013	8.55	Call	Bond Future	13,836.9000		13.8369	13,948.6200	13.9486	0.807	0	0	0
2013/01/10	R186	07/02/2013	8.55	Put	Bond Future	0.6400		0.0006	0.4600	0.0005	(28.125)	0	0	0
2013/01/10	R186	07/02/2013	8.32	Call	Bond Future	11,764.0900		11.7641	11,875.0700	11.8751	0.943	0	0	0
2013/01/10	R186	07/02/2013	8.32	Put	Bond Future	3.9600		0.0040	3.0400	0.0030	(23.232)	0	0	2,000
2013/01/10	R186	07/02/2013	8.45	Call	Bond Future	12,941.5000		12.9415	13,053.0300	13.0530	0.862	0	0	0
2013/01/10	R186	07/02/2013	8.45	Put	Bond Future	1.4500		0.0014	1.0800	0.0011	(25.517)	0	0	0
2013/01/10	R186	07/02/2013	8.47	Call	Bond Future	13,121.3200		13.1213	13,232.8900	13.2329	0.850	0	0	0
2013/01/10	R186	07/02/2013	8.47	Put	Bond Future	1.2400		0.0012	0.9100	0.0009	(26.613)	0	0	0
2013/01/10	R186	07/02/2013	7.50	Call	Bond Future	4,328.2100		4.3282	4,402.0400	4.4020	1.706	0	0	575
2013/01/10	R186	07/02/2013	7.50	Put	Bond Future	415.0600		0.4151	376.9900	0.3770	(9.172)	0	0	0
2013/01/10	R186	07/02/2013	7.75	Call	Bond Future	6,509.5700		6.5096	6,605.0800	6.6051	1.467	0	0	1,000
2013/01/10	R186	07/02/2013	7.75	Put	Bond Future	127.8500		0.1279	111.4600	0.1115	(12.820)	0	0	0
2013/01/10	R186	07/02/2013	8.00	Call	Bond Future	8,814.6800		8.8147	8,921.1100	8.9211	1.207	0	0	0
2013/01/10	R186	07/02/2013	8.00	Put	Bond Future	32.1300		0.0321	26.6600	0.0267	(17.025)	0	0	150
2013/01/10	R186	02/05/2013			Bond Future	7.1704		132.5856	7.1594	132.6990	(0.154)	0.0000	0.0000	27
2013/01/10	R186	02/05/2013	7.40	Call	Bond Future	4,755.6800		4.7557	4,811.3200	4.8113	1.170	0	0	0
2013/01/10	R186	02/05/2013	7.40	Put	Bond Future	2,429.2400		2.4292	2,371.3900	2.3714	(2.381)	0	0	0
2013/01/10	R186	02/05/2013	7.41	Call	Bond Future	4,816.8600		4.8169	4,873.0400	4.8730	1.166	0	0	0
2013/01/10	R186	02/05/2013	7.41	Put	Bond Future	2,390.4100		2.3904	2,333.1000	2.3331	(2.397)	0	0	0
2013/01/10	R186	02/05/2013	7.39	Call	Bond Future	4,694.8700		4.6949	4,749.9700	4.7500	1.174	0	0	0

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2013/01/10	R186	02/05/2013	7.39	Put	Bond Future	2,468.5500	2.4685	2,410.1600	2.4102	(2.365)	0	0	0
2013/01/10	R186	07/11/2013			Bond Future	7.2953	130.8691	7.2835	130.9858	(0.162)	0.0000	0.0000	0
2013/01/10	R186	07/11/2013	8.15	Call	Bond Future	10,756.8700	10.7569	10,833.5200	10.8335	0.713	0	0	0
2013/01/10	R186	07/11/2013	8.15	Put	Bond Future	2,715.0400	2.7150	2,674.9400	2.6749	(1.477)	0	0	0
2013/01/10	R186	07/11/2013	8.16	Call	Bond Future	10,821.0300	10.8210	10,897.9400	10.8979	0.711	0	0	0
2013/01/10	R186	07/11/2013	8.16	Put	Bond Future	2,689.3800	2.6894	2,649.5400	2.6495	(1.481)	0	0	0
2013/01/10	R186	07/11/2013	8.75	Call	Bond Future	14,724.7500	14.7247	14,815.6600	14.8157	0.617	0	0	0
2013/01/10	R186	07/11/2013	8.75	Put	Bond Future	1,458.2400	1.4582	1,432.4000	1.4324	(1.772)	0	0	130
2013/01/10	R186	07/11/2013	8.14	Call	Bond Future	10,692.8200	10.6928	10,769.2100	10.7692	0.714	0	0	0
2013/01/10	R186	07/11/2013	8.14	Put	Bond Future	2,740.9100	2.7409	2,700.5500	2.7006	(1.473)	0	0	0
2013/01/10	R189	07/02/2013			Bond Future	217.9647	217.9647	217.9723	217.9723	0.003	0.0000	0.0000	154
2013/01/10	R189	07/02/2013	212.99	Call	Bond Future	4,974.6900	4.9747	4,982.2700	4.9823	0.152	0	0	0
2013/01/10	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R189	07/02/2013	213.00	Call	Bond Future	4,964.6900	4.9647	4,972.2700	4.9723	0.153	0	0	0
2013/01/10	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R189	07/02/2013	213.01	Call	Bond Future	4,954.6900	4.9547	4,962.2700	4.9623	0.153	0	0	0
2013/01/10	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R197	07/02/2013			Bond Future	287.2259	287.2259	286.9978	286.9978	(0.079)	0.0000	0.0000	2,633
2013/01/10	R197	07/02/2013	278.99	Call	Bond Future	8,235.8800	8.2359	8,007.8400	8.0078	(2.769)	0	0	0
2013/01/10	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R197	07/02/2013	279.00	Call	Bond Future	8,225.8800	8.2259	7,997.8400	7.9978	(2.772)	0	0	0
2013/01/10	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R197	07/02/2013	279.01	Call	Bond Future	8,215.8800	8.2159	7,987.8400	7.9878	(2.776)	0	0	0
2013/01/10	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R197	02/05/2013			Bond Future	290.8464	290.8464	290.6155	290.6155	(0.079)	0.0000	0.0000	40
2013/01/10	R197	02/05/2013	282.39	Call	Bond Future	8,456.4100	8.4564	8,225.5000	8.2255	(2.731)	0	0	0
2013/01/10	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R197	02/05/2013	282.40	Call	Bond Future	8,446.4100	8.4464	8,215.5000	8.2155	(2.734)	0	0	0
2013/01/10	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R197	02/05/2013	282.41	Call	Bond Future	8,436.4100	8.4364	8,205.5000	8.2055	(2.737)	0	0	0
2013/01/10	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R201	07/02/2013			Bond Future	5.0127	107.8031	5.0392	107.7547	0.529	0.0000	0.0000	1,540
2013/01/10	R201	07/02/2013	4.98	Call	Bond Future	122.1400	0.1221	99.6800	0.0997	(18.389)	0	0	0
2013/01/10	R201	07/02/2013	4.98	Put	Bond Future	181.8700	0.1819	207.8000	0.2078	14.257	0	0	0
2013/01/10	R201	07/02/2013	5.60	Call	Bond Future	1,066.0700	1.0661	1,017.7900	1.0178	(4.529)	0	0	0
2013/01/10	R201	07/02/2013	5.60	Put	Bond Future	0.4400	0.0004	0.5500	0.0006	25.000	0	0	0
2013/01/10	R201	07/02/2013	6.20	Call	Bond Future	2,139.8800	2.1399	2,091.4900	2.0915	(2.261)	0	0	0
2013/01/10	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R201	07/02/2013	6.25	Call	Bond Future	2,228.7500	2.2288	2,180.3600	2.1804	(2.171)	0	0	0
2013/01/10	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R201	07/02/2013	6.30	Call	Bond Future	2,317.5200	2.3175	2,269.1300	2.2691	(2.088)	0	0	0
2013/01/10	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R201	02/05/2013			Bond Future	4.9711	109.1085	5.0016	109.0596	0.613	0.0000	0.0000	4
2013/01/10	R201	02/05/2013	4.05	Call	Bond Future	1.6600	0.0017	1.2500	0.0013	(24.699)	0	0	0
2013/01/10	R201	02/05/2013	4.05	Put	Bond Future	1,492.4400	1.4924	1,540.8800	1.5409	3.246	0	0	0

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2013/01/10	R201	02/05/2013	4.06	Call	Bond Future	1.8100	0.0018	1.3700	0.0014	(24.309)	0	0	0
2013/01/10	R201	02/05/2013	4.06	Put	Bond Future	1,476.2500	1.4763	1,524.6600	1.5247	3.279	0	0	0
2013/01/10	R201	02/05/2013	4.04	Call	Bond Future	1.5200	0.0015	1.1400	0.0011	(25.000)	0	0	0
2013/01/10	R201	02/05/2013	4.04	Put	Bond Future	1,508.6300	1.5086	1,557.1000	1.5571	3.213	0	0	0
2013/01/10	R201	07/11/2013			Bond Future	4.8015	107.6401	4.8470	107.5901	0.947	0.0000	0.0000	0
2013/01/10	R201	07/11/2013	4.80	Call	Bond Future	352.2600	0.3523	327.2000	0.3272	(7.114)	0	0	0
2013/01/10	R201	07/11/2013	4.80	Put	Bond Future	353.9600	0.3540	378.8900	0.3789	7.043	0	0	0
2013/01/10	R201	07/11/2013	4.81	Call	Bond Future	358.1600	0.3582	332.8500	0.3328	(7.067)	0	0	0
2013/01/10	R201	07/11/2013	4.81	Put	Bond Future	348.8600	0.3489	373.5400	0.3735	7.074	0	0	0
2013/01/10	R201	07/11/2013	4.79	Call	Bond Future	346.4300	0.3464	321.6200	0.3216	(7.162)	0	0	0
2013/01/10	R201	07/11/2013	4.79	Put	Bond Future	359.1300	0.3591	384.3100	0.3843	7.011	0	0	0
2013/01/10	R202	07/02/2013			Bond Future	219.3084	219.3084	219.3308	219.3308	0.010	0.0000	0.0000	50,656
2013/01/10	R202	07/02/2013	204.99	Call	Bond Future	14,318.3900	14.3184	14,340.7700	14.3408	0.156	0	0	0
2013/01/10	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R202	07/02/2013	205.00	Call	Bond Future	14,308.3900	14.3084	14,330.7700	14.3308	0.156	0	0	0
2013/01/10	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R202	07/02/2013	205.01	Call	Bond Future	14,298.3900	14.2984	14,320.7700	14.3208	0.157	0	0	0
2013/01/10	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R202	02/05/2013			Bond Future	222.0728	222.0728	222.0954	222.0954	0.010	0.0000	0.0000	1
2013/01/10	R202	02/05/2013	211.04	Call	Bond Future	11,032.7600	11.0328	11,055.4100	11.0554	0.205	0	0	0
2013/01/10	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R202	02/05/2013	211.05	Call	Bond Future	11,022.7600	11.0228	11,045.4100	11.0454	0.205	0	0	0
2013/01/10	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R202	02/05/2013	211.06	Call	Bond Future	11,012.7600	11.0128	11,035.4100	11.0354	0.206	0	0	0
2013/01/10	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R203	07/02/2013			Bond Future	5.6683	113.7083	5.6680	113.7096	(0.005)	0.0000	0.0000	19,398
2013/01/10	R203	07/02/2013	5.54	Call	Bond Future	287.7300	0.2877	279.9600	0.2800	(2.700)	0	0	10,000
2013/01/10	R203	07/02/2013	5.54	Put	Bond Future	832.7000	0.8327	823.7000	0.8237	(1.081)	0	0	0
2013/01/10	R203	07/02/2013	6.11	Call	Bond Future	1,899.5900	1.8996	1,897.3700	1.8974	(0.117)	0	0	12,600
2013/01/10	R203	07/02/2013	6.11	Put	Bond Future	48.0500	0.0480	44.6000	0.0446	(7.180)	0	0	3,254
2013/01/10	R203	07/02/2013	6.45	Call	Bond Future	3,254.3200	3.2543	3,255.0700	3.2551	0.023	0	0	0
2013/01/10	R203	07/02/2013	6.45	Put	Bond Future	3.4000	0.0034	2.9200	0.0029	(14.118)	0	0	0
2013/01/10	R203	07/02/2013	6.94	Call	Bond Future	5,229.0600	5.2291	5,230.2800	5.2303	0.023	0	0	0
2013/01/10	R203	07/02/2013	6.94	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2013/01/10	R203	07/02/2013	7.15	Call	Bond Future	6,063.1000	6.0631	6,064.3300	6.0643	0.020	0	0	0
2013/01/10	R203	07/02/2013	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R203	07/02/2013	6.50	Call	Bond Future	3,457.0100	3.4570	3,457.9100	3.4579	0.026	0	0	0
2013/01/10	R203	07/02/2013	6.50	Put	Bond Future	2.1700	0.0022	1.8400	0.0018	(15.207)	0	0	0
2013/01/10	R203	07/02/2013	6.55	Call	Bond Future	3,659.6500	3.6596	3,660.6600	3.6607	0.028	0	0	0
2013/01/10	R203	07/02/2013	6.55	Put	Bond Future	1.3600	0.0014	1.1400	0.0011	(16.176)	0	0	0
2013/01/10	R203	07/02/2013	6.65	Call	Bond Future	4,064.2800	4.0643	4,065.4200	4.0654	0.028	0	0	0
2013/01/10	R203	07/02/2013	6.65	Put	Bond Future	0.5100	0.0005	0.4200	0.0004	(17.647)	0	0	30,250
2013/01/10	R203	02/05/2013			Bond Future	5.6907	110.9287	5.6903	110.9300	(0.006)	0.0000	0.0000	22
2013/01/10	R203	02/05/2013	5.90	Call	Bond Future	1,484.1600	1.4842	1,480.8000	1.4808	(0.226)	0	0	0
2013/01/10	R203	02/05/2013	5.90	Put	Bond Future	643.6100	0.6436	638.8800	0.6389	(0.735)	0	0	0
2013/01/10	R203	02/05/2013	5.91	Call	Bond Future	1,509.9800	1.5100	1,506.6500	1.5066	(0.221)	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
2013/01/10	R203	02/05/2013	5.91	Put	Bond Future	629.4700	0.6295	624.7700	0.6248	(0.747)	0	0	0
2013/01/10	R203	02/05/2013	5.89	Call	Bond Future	1,458.5500	1.4585	1,455.1700	1.4552	(0.232)	0	0	0
2013/01/10	R203	02/05/2013	5.89	Put	Bond Future	657.9800	0.6580	653.2300	0.6532	(0.722)	0	0	0
2013/01/10	R203	07/11/2013			Bond Future	5.7491	109.8171	5.7487	109.8187	(0.008)	0.0000	0.0000	0
2013/01/10	R203	07/11/2013	571.00	Call	Bond Future	0.0000	0.0000	107,589.2100	107.5892	100.000	0	0	0
2013/01/10	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R203	07/11/2013	5.99	Call	Bond Future	2,052.5100	2.0525	2,050.8900	2.0509	(0.079)	0	0	0
2013/01/10	R203	07/11/2013	5.99	Put	Bond Future	1,194.8200	1.1948	1,191.5900	1.1916	(0.270)	0	0	0
2013/01/10	R203	07/11/2013	6.00	Call	Bond Future	2,073.8300	2.0738	2,072.2300	2.0722	(0.077)	0	0	0
2013/01/10	R203	07/11/2013	6.00	Put	Bond Future	1,180.7100	1.1807	1,177.5000	1.1775	(0.272)	0	0	0
2013/01/10	R203	07/11/2013	6.01	Call	Bond Future	2,095.6500	2.0956	2,094.0500	2.0941	(0.076)	0	0	0
2013/01/10	R203	07/11/2013	6.01	Put	Bond Future	1,167.1200	1.1671	1,163.9100	1.1639	(0.275)	0	0	0
2013/01/10	R203	07/11/2013	5.71	Call	Bond Future	1,500.0000	1.5000	1,498.2000	1.4982	(0.120)	0	0	15
2013/01/10	R203	07/11/2013	5.71	Put	Bond Future	1,640.0800	1.6401	1,636.6700	1.6367	(0.208)	0	0	0
2013/01/10	R204	07/02/2013			Bond Future	5.9152	111.3436	5.9199	111.3191	0.080	0.0000	0.0000	16,672
2013/01/10	R204	07/02/2013	7.29	Call	Bond Future	6,858.5600	6.8586	6,834.0600	6.8341	(0.357)	0	0	0
2013/01/10	R204	07/02/2013	7.29	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2013/01/10	R204	07/02/2013	7.45	Call	Bond Future	7,622.2100	7.6222	7,597.7200	7.5977	(0.321)	0	0	0
2013/01/10	R204	07/02/2013	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R204	07/02/2013	7.95	Call	Bond Future	9,964.3400	9.9643	9,939.8500	9.9399	(0.246)	0	0	0
2013/01/10	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R204	07/02/2013	8.00	Call	Bond Future	10,194.9000	10.1949	10,170.4100	10.1704	(0.240)	0	0	0
2013/01/10	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R204	07/02/2013	8.05	Call	Bond Future	10,424.8200	10.4248	10,400.3300	10.4003	(0.235)	0	0	0
2013/01/10	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R204	02/05/2013			Bond Future	5.9471	112.6919	5.9520	112.6672	0.083	0.0000	0.0000	24
2013/01/10	R204	02/05/2013	6.30	Call	Bond Future	2,424.3300	2.4243	2,401.7200	2.4017	(0.933)	0	0	0
2013/01/10	R204	02/05/2013	6.30	Put	Bond Future	678.2100	0.6782	680.2800	0.6803	0.305	0	0	0
2013/01/10	R204	02/05/2013	6.31	Call	Bond Future	2,458.7900	2.4588	2,436.1000	2.4361	(0.923)	0	0	0
2013/01/10	R204	02/05/2013	6.31	Put	Bond Future	663.6900	0.6637	665.6800	0.6657	0.300	0	0	0
2013/01/10	R204	02/05/2013	6.29	Call	Bond Future	2,390.0800	2.3901	2,367.5600	2.3676	(0.942)	0	0	0
2013/01/10	R204	02/05/2013	6.29	Put	Bond Future	692.9700	0.6930	695.1300	0.6951	0.312	0	0	0
2013/01/10	R204	07/11/2013			Bond Future	6.0260	111.7049	6.0315	111.6798	0.091	0.0000	0.0000	0
2013/01/10	R204	07/11/2013	6.30	Call	Bond Future	2,884.2800	2.8843	2,865.6900	2.8657	(0.645)	0	0	0
2013/01/10	R204	07/11/2013	6.30	Put	Bond Future	1,642.3400	1.6423	1,648.8900	1.6489	0.399	0	0	0
2013/01/10	R204	07/11/2013	6.31	Call	Bond Future	2,911.9800	2.9120	2,893.3200	2.8933	(0.641)	0	0	0
2013/01/10	R204	07/11/2013	6.31	Put	Bond Future	1,625.0400	1.6250	1,631.5200	1.6315	0.399	0	0	0
2013/01/10	R204	07/11/2013	7.00	Call	Bond Future	5,066.8000	5.0668	5,044.2700	5.0443	(0.445)	0	0	0
2013/01/10	R204	07/11/2013	7.00	Put	Bond Future	730.1500	0.7302	732.7600	0.7328	0.357	0	0	180
2013/01/10	R204	07/11/2013	6.29	Call	Bond Future	2,856.7100	2.8567	2,838.1900	2.8382	(0.648)	0	0	0
2013/01/10	R204	07/11/2013	6.29	Put	Bond Future	1,659.7900	1.6598	1,666.4100	1.6664	0.399	0	0	0
2013/01/10	R206	07/02/2013			Bond Future	5.0145	102.7881	5.0588	102.7479	0.884	0.0000	0.0000	1,120
2013/01/10	R206	07/02/2013	4.76	Call	Bond Future	3.4100	0.0034	1.5500	0.0016	(54.545)	0	0	0
2013/01/10	R206	07/02/2013	4.76	Put	Bond Future	234.6900	0.2347	273.0300	0.2730	16.336	0	0	0
2013/01/10	R206	07/02/2013	5.00	Call	Bond Future	52.6200	0.0526	35.1200	0.0351	(33.257)	0	0	0
2013/01/10	R206	07/02/2013	5.00	Put	Bond Future	65.7500	0.0658	88.4500	0.0885	34.525	0	0	0

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2013/01/10	R206	07/02/2013	5.95	Call	Bond Future	843.3300		0.8433	803.1300	0.8031	(4.767)	0	0	0
2013/01/10	R206	07/02/2013	5.95	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R206	07/02/2013	6.00	Call	Bond Future	888.0900		0.8881	847.8900	0.8479	(4.527)	0	0	0
2013/01/10	R206	07/02/2013	6.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R206	07/02/2013	6.05	Call	Bond Future	932.8300		0.9328	892.6300	0.8926	(4.309)	0	0	0
2013/01/10	R206	07/02/2013	6.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R206	02/05/2013			Bond Future	4.9316		104.0328	4.9910	103.9922	1.205	0.0000	0.0000	23
2013/01/10	R206	02/05/2013	3.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R206	02/05/2013	3.40	Put	Bond Future	1,055.4800		1.0555	1,096.0700	1.0961	3.846	0	0	0
2013/01/10	R206	02/05/2013	3.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R206	02/05/2013	3.41	Put	Bond Future	1,048.5300		1.0485	1,089.1200	1.0891	3.871	0	0	0
2013/01/10	R206	02/05/2013	3.39	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R206	02/05/2013	3.39	Put	Bond Future	1,062.4300		1.0624	1,103.0200	1.1030	3.820	0	0	0
2013/01/10	R206	07/11/2013			Bond Future	3.7278		103.0763	3.9591	103.0347	6.204	0.0000	0.0000	0
2013/01/10	R206	07/11/2013	4.30	Call	Bond Future	116.7500		0.1168	85.7400	0.0857	(26.561)	0	0	0
2013/01/10	R206	07/11/2013	4.30	Put	Bond Future	14.1000		0.0141	24.6100	0.0246	74.539	0	0	0
2013/01/10	R206	07/11/2013	4.31	Call	Bond Future	118.1800		0.1182	86.9800	0.0870	(26.400)	0	0	0
2013/01/10	R206	07/11/2013	4.31	Put	Bond Future	13.7400		0.0137	24.0600	0.0241	75.109	0	0	0
2013/01/10	R206	07/11/2013	4.29	Call	Bond Future	115.3200		0.1153	84.5000	0.0845	(26.726)	0	0	0
2013/01/10	R206	07/11/2013	4.29	Put	Bond Future	14.4700		0.0145	25.1700	0.0252	73.946	0	0	0
2013/01/10	R207	07/02/2013			Bond Future	6.1576		106.6358	6.1623	106.6088	0.076	0.0000	0.0000	11,309
2013/01/10	R207	07/02/2013	7.66	Call	Bond Future	8,255.4700		8.2555	8,228.4400	8.2284	(0.327)	0	0	0
2013/01/10	R207	07/02/2013	7.66	Put	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	0
2013/01/10	R207	07/02/2013	7.80	Call	Bond Future	8,983.7300		8.9837	8,956.7100	8.9567	(0.301)	0	0	0
2013/01/10	R207	07/02/2013	7.80	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R207	07/02/2013	8.20	Call	Bond Future	11,027.9100		11.0279	11,000.8900	11.0009	(0.245)	0	0	0
2013/01/10	R207	07/02/2013	8.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R207	07/02/2013	8.25	Call	Bond Future	11,279.6700		11.2797	11,252.6500	11.2527	(0.240)	0	0	0
2013/01/10	R207	07/02/2013	8.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R207	07/02/2013	8.30	Call	Bond Future	11,530.6100		11.5306	11,503.5900	11.5036	(0.234)	0	0	0
2013/01/10	R207	07/02/2013	8.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R207	02/05/2013			Bond Future	6.1969		107.9271	6.2017	107.8999	0.079	0.0000	0.0000	0
2013/01/10	R207	02/05/2013	6.45	Call	Bond Future	2,481.0500		2.4810	2,456.6200	2.4566	(0.985)	0	0	0
2013/01/10	R207	02/05/2013	6.45	Put	Bond Future	1,075.5900		1.0756	1,078.4100	1.0784	0.262	0	0	0
2013/01/10	R207	02/05/2013	6.46	Call	Bond Future	2,516.1500		2.5162	2,491.6100	2.4916	(0.975)	0	0	0
2013/01/10	R207	02/05/2013	6.46	Put	Bond Future	1,055.6400		1.0556	1,058.3500	1.0583	0.257	0	0	0
2013/01/10	R207	02/05/2013	6.44	Call	Bond Future	2,446.2000		2.4462	2,421.8700	2.4219	(0.995)	0	0	0
2013/01/10	R207	02/05/2013	6.44	Put	Bond Future	1,095.8300		1.0958	1,098.7500	1.0988	0.266	0	0	0
2013/01/10	R207	07/11/2013			Bond Future	6.2893		107.2048	6.2946	107.1770	0.085	0.0000	0.0000	0
2013/01/10	R207	07/11/2013	6.70	Call	Bond Future	3,929.8000		3.9298	3,907.9100	3.9079	(0.557)	0	0	0
2013/01/10	R207	07/11/2013	6.70	Put	Bond Future	1,819.5700		1.8196	1,825.4500	1.8254	0.323	0	0	0
2013/01/10	R207	07/11/2013	6.71	Call	Bond Future	3,962.1800		3.9622	3,940.2100	3.9402	(0.554)	0	0	0
2013/01/10	R207	07/11/2013	6.71	Put	Bond Future	1,801.2300		1.8012	1,807.0300	1.8070	0.322	0	0	0
2013/01/10	R207	07/11/2013	6.69	Call	Bond Future	3,897.5400		3.8975	3,875.7200	3.8757	(0.560)	0	0	0
2013/01/10	R207	07/11/2013	6.69	Put	Bond Future	1,838.0700		1.8381	1,844.0200	1.8440	0.324	0	0	0
2013/01/10	R208	07/02/2013			Bond Future	6.2926		105.3697	6.3023	105.3077	0.154	0.0000	0.0000	19,911

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/10	R208	07/02/2013	6.00	Call	Bond Future	266.5200	0.2665	242.7400	0.2427	(8.922)	0	0	12,250
2013/01/10	R208	07/02/2013	6.00	Put	Bond Future	2,160.3000	2.1603	2,198.5200	2.1985	1.769	0	0	0
2013/01/10	R208	07/02/2013	7.78	Call	Bond Future	8,999.1200	8.9991	8,937.1200	8.9371	(0.689)	0	0	0
2013/01/10	R208	07/02/2013	7.78	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2013/01/10	R208	07/02/2013	7.85	Call	Bond Future	9,398.0300	9.3980	9,336.0200	9.3360	(0.660)	0	0	0
2013/01/10	R208	07/02/2013	7.85	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2013/01/10	R208	07/02/2013	8.83	Call	Bond Future	14,766.9000	14.7669	14,704.9000	14.7049	(0.420)	0	0	0
2013/01/10	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R208	07/02/2013	7.95	Call	Bond Future	9,964.2500	9.9642	9,902.2500	9.9023	(0.622)	0	0	0
2013/01/10	R208	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R208	07/02/2013	8.00	Call	Bond Future	10,245.7600	10.2458	10,183.7600	10.1838	(0.605)	0	0	0
2013/01/10	R208	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R208	07/02/2013	8.05	Call	Bond Future	10,526.2100	10.5262	10,464.2100	10.4642	(0.589)	0	0	0
2013/01/10	R208	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R208	02/05/2013			Bond Future	6.3301	103.2526	6.3401	103.1900	0.158	0.0000	0.0000	47
2013/01/10	R208	02/05/2013	6.66	Call	Bond Future	3,059.5400	3.0595	3,009.8100	3.0098	(1.625)	0	0	0
2013/01/10	R208	02/05/2013	6.66	Put	Bond Future	1,026.4000	1.0264	1,039.2300	1.0392	1.250	0	0	0
2013/01/10	R208	02/05/2013	6.64	Call	Bond Future	2,978.1100	2.9781	2,928.8900	2.9289	(1.653)	0	0	0
2013/01/10	R208	02/05/2013	6.64	Put	Bond Future	1,066.8100	1.0668	1,080.1500	1.0802	1.250	0	0	0
2013/01/10	R208	02/05/2013	6.65	Call	Bond Future	3,018.7000	3.0187	2,969.2300	2.9692	(1.639)	0	0	0
2013/01/10	R208	02/05/2013	6.65	Put	Bond Future	1,046.4500	1.0464	1,059.5400	1.0595	1.251	0	0	0
2013/01/10	R208	07/11/2013			Bond Future	6.4217	102.6938	6.4326	102.6297	0.170	0.0000	0.0000	0
2013/01/10	R208	07/11/2013	6.81	Call	Bond Future	4,380.9900	4.3810	4,335.8600	4.3359	(1.030)	0	0	0
2013/01/10	R208	07/11/2013	6.81	Put	Bond Future	2,130.7600	2.1308	2,149.7600	2.1498	0.892	0	0	0
2013/01/10	R208	07/11/2013	7.50	Call	Bond Future	7,121.4800	7.1215	7,066.9800	7.0670	(0.765)	0	0	0
2013/01/10	R208	07/11/2013	7.50	Put	Bond Future	1,020.9200	1.0209	1,030.5500	1.0306	0.943	0	0	230
2013/01/10	R208	07/11/2013	6.79	Call	Bond Future	4,309.3500	4.3094	4,264.5500	4.2645	(1.040)	0	0	0
2013/01/10	R208	07/11/2013	6.79	Put	Bond Future	2,173.5300	2.1735	2,192.8600	2.1929	0.889	0	0	0
2013/01/10	R208	07/11/2013	6.80	Call	Bond Future	4,345.1100	4.3451	4,300.1400	4.3001	(1.035)	0	0	0
2013/01/10	R208	07/11/2013	6.80	Put	Bond Future	2,152.0600	2.1521	2,171.2200	2.1712	0.890	0	0	0
2013/01/10	R209	07/02/2013			Bond Future	7.9490	84.4555	7.9282	84.6442	(0.262)	0.0000	0.0000	11,384
2013/01/10	R209	07/02/2013	8.63	Call	Bond Future	5,897.2600	5.8973	6,071.3800	6.0714	2.953	0	0	0
2013/01/10	R209	07/02/2013	8.63	Put	Bond Future	76.1500	0.0762	61.6000	0.0616	(19.107)	0	0	11,000
2013/01/10	R209	07/02/2013	8.83	Call	Bond Future	7,432.5200	7.4325	7,615.7000	7.6157	2.465	0	0	0
2013/01/10	R209	07/02/2013	8.83	Put	Bond Future	23.6900	0.0237	18.2000	0.0182	(23.174)	0	0	14,000
2013/01/10	R209	07/02/2013	8.95	Call	Bond Future	8,347.6300	8.3476	8,533.4700	8.5335	2.226	0	0	0
2013/01/10	R209	07/02/2013	8.95	Put	Bond Future	11.0100	0.0110	8.1800	0.0082	(25.704)	0	0	0
2013/01/10	R209	07/02/2013	9.10	Call	Bond Future	9,474.8000	9.4748	9,662.3500	9.6624	1.979	0	0	0
2013/01/10	R209	07/02/2013	9.10	Put	Bond Future	3.8400	0.0038	2.7200	0.0027	(29.167)	0	0	0
2013/01/10	R209	07/02/2013	9.00	Call	Bond Future	8,725.7300	8.7257	8,912.2800	8.9123	2.138	0	0	0
2013/01/10	R209	07/02/2013	9.00	Put	Bond Future	7.8900	0.0079	5.7700	0.0058	(26.869)	0	0	0
2013/01/10	R209	07/02/2013	9.05	Call	Bond Future	9,101.4700	9.1015	9,288.5900	9.2886	2.056	0	0	0
2013/01/10	R209	07/02/2013	9.05	Put	Bond Future	5.5300	0.0055	3.9800	0.0040	(28.029)	0	0	0
2013/01/10	R209	07/02/2013	9.06	Call	Bond Future	9,176.3300	9.1763	9,363.5500	9.3636	2.040	0	0	0
2013/01/10	R209	07/02/2013	9.06	Put	Bond Future	5.1400	0.0051	3.6900	0.0037	(28.210)	0	0	0
2013/01/10	R209	02/05/2013			Bond Future	8.0045	82.3364	7.9832	82.5275	(0.267)	0.0000	0.0000	33
2013/01/10	R209	02/05/2013	8.01	Call	Bond Future	3,103.7000	3.1037	3,190.6000	3.1906	2.800	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
2013/01/10	R209	02/05/2013	8.01	Put	Bond Future	3,054.4700	3.0545	2,950.2700	2.9503	(3.411)	0	0	0
2013/01/10	R209	02/05/2013	7.99	Call	Bond Future	3,015.5900	3.0156	3,100.7100	3.1007	2.823	0	0	0
2013/01/10	R209	02/05/2013	7.99	Put	Bond Future	3,145.2700	3.1453	3,039.2900	3.0393	(3.370)	0	0	0
2013/01/10	R209	02/05/2013	8.00	Call	Bond Future	3,059.2000	3.0592	3,145.2100	3.1452	2.812	0	0	0
2013/01/10	R209	02/05/2013	8.00	Put	Bond Future	3,099.3500	3.0994	2,994.2600	2.9943	(3.391)	0	0	0
2013/01/10	R209	07/11/2013			Bond Future	8.1339	81.4544	8.1114	81.6509	(0.277)	0.0000	0.0000	0
2013/01/10	R209	07/11/2013	8.81	Call	Bond Future	8,892.5700	8.8926	9,018.8800	9.0189	1.420	0	0	0
2013/01/10	R209	07/11/2013	8.81	Put	Bond Future	3,325.6400	3.3256	3,255.5200	3.2555	(2.108)	0	0	0
2013/01/10	R209	07/11/2013	9.50	Call	Bond Future	12,462.2000	12.4622	12,613.3600	12.6134	1.213	0	0	0
2013/01/10	R209	07/11/2013	9.50	Put	Bond Future	1,807.9100	1.8079	1,762.6400	1.7626	(2.504)	0	0	180
2013/01/10	R209	07/11/2013	8.79	Call	Bond Future	8,791.7400	8.7917	8,917.2400	8.9172	1.427	0	0	0
2013/01/10	R209	07/11/2013	8.79	Put	Bond Future	3,380.8500	3.3808	3,309.9200	3.3099	(2.098)	0	0	0
2013/01/10	R209	07/11/2013	8.80	Call	Bond Future	8,842.1100	8.8421	8,968.0200	8.9680	1.424	0	0	0
2013/01/10	R209	07/11/2013	8.80	Put	Bond Future	3,353.1400	3.3531	3,282.6200	3.2826	(2.103)	0	0	0
2013/01/10	R210	07/02/2013			Bond Future	166.4053	166.4053	166.4213	166.4213	0.010	0.0000	0.0000	1,237
2013/01/10	R210	07/02/2013	156.99	Call	Bond Future	9,415.3500	9.4153	9,431.3300	9.4313	0.170	0	0	0
2013/01/10	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R210	07/02/2013	157.00	Call	Bond Future	9,405.3500	9.4053	9,421.3300	9.4213	0.170	0	0	0
2013/01/10	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R210	07/02/2013	157.01	Call	Bond Future	9,395.3500	9.3953	9,411.3300	9.4113	0.170	0	0	0
2013/01/10	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R210	02/05/2013			Bond Future	166.6458	166.6458	166.6619	166.6619	0.010	0.0000	0.0000	7
2013/01/10	R210	02/05/2013	161.14	Call	Bond Future	5,505.8000	5.5058	5,521.9000	5.5219	0.292	0	0	0
2013/01/10	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R210	02/05/2013	161.15	Call	Bond Future	5,495.8000	5.4958	5,511.9000	5.5119	0.293	0	0	0
2013/01/10	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R210	02/05/2013	161.16	Call	Bond Future	5,485.8000	5.4858	5,501.9000	5.5019	0.293	0	0	0
2013/01/10	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R211	07/02/2013			Bond Future	126.0620	126.0620	126.0691	126.0691	0.006	0.0000	0.0000	522
2013/01/10	R211	07/02/2013	122.99	Call	Bond Future	3,071.9900	3.0720	3,079.1100	3.0791	0.232	0	0	0
2013/01/10	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R211	07/02/2013	123.00	Call	Bond Future	3,061.9900	3.0620	3,069.1100	3.0691	0.233	0	0	0
2013/01/10	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R211	07/02/2013	123.01	Call	Bond Future	3,051.9900	3.0520	3,059.1100	3.0591	0.233	0	0	0
2013/01/10	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R211	02/05/2013			Bond Future	127.6511	127.6511	127.6583	127.6583	0.006	0.0000	0.0000	7
2013/01/10	R211	02/05/2013	125.69	Call	Bond Future	1,961.0700	1.9611	1,968.2600	1.9683	0.367	0	0	0
2013/01/10	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R211	02/05/2013	125.70	Call	Bond Future	1,951.0700	1.9511	1,958.2600	1.9583	0.369	0	0	0
2013/01/10	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R211	02/05/2013	125.71	Call	Bond Future	1,941.0700	1.9411	1,948.2600	1.9483	0.370	0	0	0
2013/01/10	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R212	07/02/2013			Bond Future	132.8899	132.8899	132.9007	132.9007	0.008	0.0000	0.0000	10,659
2013/01/10	R212	07/02/2013	128.99	Call	Bond Future	3,899.8900	3.8999	3,910.7000	3.9107	0.277	0	0	0
2013/01/10	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/01/10	R212	07/02/2013	129.00	Call	Bond Future	3,889.8900	3.8899	3,900.7000	3.9007	0.278	0	0	0
2013/01/10	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R212	07/02/2013	129.01	Call	Bond Future	3,879.8900	3.8799	3,890.7000	3.8907	0.279	0	0	0
2013/01/10	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R212	02/05/2013			Bond Future	134.5650	134.5650	134.5760	134.5760	0.008	0.0000	0.0000	11
2013/01/10	R212	02/05/2013	131.09	Call	Bond Future	3,475.0400	3.4750	3,485.9900	3.4860	0.315	0	0	0
2013/01/10	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R212	02/05/2013	131.10	Call	Bond Future	3,465.0400	3.4650	3,475.9900	3.4760	0.316	0	0	0
2013/01/10	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R212	02/05/2013	131.11	Call	Bond Future	3,455.0400	3.4550	3,465.9900	3.4660	0.317	0	0	0
2013/01/10	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/10	R213	07/02/2013			Bond Future	7.6593	96.7950	7.6485	96.8946	(0.140)	0.0000	0.0000	10,414
2013/01/10	R213	07/02/2013	8.90	Call	Bond Future	10,528.1500	10.5282	10,626.5600	10.6266	0.935	0	0	0
2013/01/10	R213	07/02/2013	8.90	Put	Bond Future	5.2000	0.0052	4.0700	0.0041	(21.731)	0	0	0
2013/01/10	R213	07/02/2013	8.95	Call	Bond Future	10,913.7200	10.9137	11,012.4200	11.0124	0.904	0	0	0
2013/01/10	R213	07/02/2013	8.95	Put	Bond Future	3.7100	0.0037	2.8700	0.0029	(22.642)	0	0	0
2013/01/10	R213	07/02/2013	9.00	Call	Bond Future	11,297.0300	11.2970	11,395.9400	11.3959	0.876	0	0	0
2013/01/10	R213	07/02/2013	9.00	Put	Bond Future	2.6300	0.0026	2.0000	0.0020	(23.954)	0	0	0
2013/01/10	R213	07/02/2013	9.05	Call	Bond Future	11,677.9900	11.6780	11,777.0800	11.7771	0.849	0	0	0
2013/01/10	R213	07/02/2013	9.05	Put	Bond Future	1.8400	0.0018	1.3900	0.0014	(24.457)	0	0	0
2013/01/10	R213	02/05/2013			Bond Future	7.7132	94.4328	7.7022	94.5336	(0.143)	0.0000	0.0000	5
2013/01/10	R213	02/05/2013	7.86	Call	Bond Future	4,062.7100	4.0627	4,106.7500	4.1068	1.084	0	0	0
2013/01/10	R213	02/05/2013	7.86	Put	Bond Future	2,736.9600	2.7370	2,680.1900	2.6802	(2.074)	0	0	0
2013/01/10	R213	02/05/2013	7.84	Call	Bond Future	3,963.4600	3.9635	4,006.6100	4.0066	1.089	0	0	0
2013/01/10	R213	02/05/2013	7.84	Put	Bond Future	2,816.7300	2.8167	2,759.0700	2.7591	(2.047)	0	0	0
2013/01/10	R213	02/05/2013	7.85	Call	Bond Future	4,012.9300	4.0129	4,056.5300	4.0565	1.086	0	0	0
2013/01/10	R213	02/05/2013	7.85	Put	Bond Future	2,776.6300	2.7766	2,719.4200	2.7194	(2.060)	0	0	0
2013/01/10	R213	07/11/2013			Bond Future	7.8426	93.4906	7.8309	93.5943	(0.149)	0.0000	0.0000	0
2013/01/10	R213	07/11/2013	8.61	Call	Bond Future	9,495.5900	9.4956	9,560.0600	9.5601	0.679	0	0	0
2013/01/10	R213	07/11/2013	8.61	Put	Bond Future	3,050.0800	3.0501	3,010.7700	3.0108	(1.289)	0	0	0
2013/01/10	R213	07/11/2013	8.59	Call	Bond Future	9,388.8800	9.3889	9,452.9000	9.4529	0.682	0	0	0
2013/01/10	R213	07/11/2013	8.59	Put	Bond Future	3,102.9700	3.1030	3,063.2100	3.0632	(1.281)	0	0	0
2013/01/10	R213	07/11/2013	8.60	Call	Bond Future	9,442.1900	9.4422	9,506.4400	9.5064	0.680	0	0	0
2013/01/10	R213	07/11/2013	8.60	Put	Bond Future	3,076.4200	3.0764	3,036.8900	3.0369	(1.285)	0	0	0
2013/01/10	R214	07/02/2013			Bond Future	7.9888	86.3925	7.9680	86.5930	(0.261)	0.0000	0.0000	1,714
2013/01/10	R214	07/02/2013	8.59	Call	Bond Future	5,626.5100	5.6265	5,800.8800	5.8009	3.099	0	0	0
2013/01/10	R214	07/02/2013	8.59	Put	Bond Future	160.8300	0.1608	134.6900	0.1347	(16.253)	0	0	0
2013/01/10	R214	07/02/2013	8.60	Call	Bond Future	5,704.9600	5.7050	5,880.2800	5.8803	3.073	0	0	0
2013/01/10	R214	07/02/2013	8.60	Put	Bond Future	153.4000	0.1534	128.2100	0.1282	(16.421)	0	0	0
2013/01/10	R214	07/02/2013	8.61	Call	Bond Future	5,783.5400	5.7835	5,959.7900	5.9598	3.047	0	0	0
2013/01/10	R214	07/02/2013	8.61	Put	Bond Future	146.2700	0.1463	122.0100	0.1220	(16.586)	0	0	0

Total

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