



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 14/01/2013 to 14/01/2013

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
2013/01/14	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	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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2013/01/14	2025	07/02/2013			Bond Future	114.4462	114.4462	114.3325	114.3325	(0.099)	0.0000	0.0000	0
2013/01/14	2025	07/02/2013	110.99	Call	Bond Future	3,456.1800	3.4562	3,342.4900	3.3425	(3.289)	0	0	0
2013/01/14	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	2025	07/02/2013	111.00	Call	Bond Future	3,446.1800	3.4462	3,332.4900	3.3325	(3.299)	0	0	0
2013/01/14	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	2025	07/02/2013	111.01	Call	Bond Future	3,436.1800	3.4362	3,322.4900	3.3225	(3.309)	0	0	0
2013/01/14	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	2038	07/02/2013			Bond Future	114.2920	114.2920	114.3040	114.3040	0.010	0.0000	0.0000	0
2013/01/14	2038	07/02/2013	105.99	Call	Bond Future	8,301.9800	8.3020	8,313.9600	8.3140	0.144	0	0	0
2013/01/14	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	2038	07/02/2013	106.00	Call	Bond Future	8,291.9800	8.2920	8,303.9600	8.3040	0.144	0	0	0
2013/01/14	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	2038	07/02/2013	106.01	Call	Bond Future	8,281.9800	8.2820	8,293.9600	8.2940	0.145	0	0	0
2013/01/14	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	2050	07/02/2013			Bond Future	119.8358	119.8358	119.8490	119.8490	0.011	0.0000	0.0000	122
2013/01/14	2050	07/02/2013	112.99	Call	Bond Future	6,845.8400	6.8458	6,858.9600	6.8590	0.192	0	0	0
2013/01/14	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	2050	07/02/2013	113.00	Call	Bond Future	6,835.8400	6.8358	6,848.9600	6.8490	0.192	0	0	0
2013/01/14	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	2050	07/02/2013	113.01	Call	Bond Future	6,825.8400	6.8258	6,838.9600	6.8390	0.192	0	0	0
2013/01/14	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	AL7T	07/02/2013			Index Future	491.2070	491.2070	492.5020	492.5020	0.264	0.0000	0.0000	12
2013/01/14	AL7T	02/05/2013			Index Future	497.3990	497.3990	498.7110	498.7110	0.264	0.0000	0.0000	0
2013/01/14	ALBI	07/02/2013			Index Future	438.6990	438.6990	440.1720	440.1720	0.336	0.0000	0.0000	1,070
2013/01/14	ALBI	02/05/2013			Index Future	444.2290	444.2290	445.7200	445.7200	0.336	0.0000	0.0000	0
2013/01/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	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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2013/01/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/01/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/14	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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2013/01/14	EL28	07/02/2013			Bond Future	114.2989	114.2989	114.3115	114.3115	0.011	0.0000	0.0000	0
2013/01/14	EL28	07/02/2013	112.99	Call	Bond Future	1,308.9400	1.3089	1,321.5000	1.3215	0.960	0	0	0
2013/01/14	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	EL28	07/02/2013	113.00	Call	Bond Future	1,298.9400	1.2989	1,311.5000	1.3115	0.967	0	0	0
2013/01/14	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	EL28	07/02/2013	113.01	Call	Bond Future	1,288.9400	1.2889	1,301.5000	1.3015	0.974	0	0	0
2013/01/14	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	ES33	07/02/2013			Bond Future	8.5698	92.8317	8.5134	93.3322	(0.658)	0.0000	0.0000	303
2013/01/14	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	236.2200	0.2362	100.000	0	0	0
2013/01/14	ES33	07/02/2013	8.54	Put	Bond Future	264.1800	0.2642	0.0000	0.0000	(100.000)	0	0	0
2013/01/14	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	324.9100	0.3249	100.000	0	0	0
2013/01/14	ES33	07/02/2013	8.55	Put	Bond Future	175.4900	0.1755	0.0000	0.0000	(100.000)	0	0	0
2013/01/14	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	413.4700	0.4135	100.000	0	0	0
2013/01/14	ES33	07/02/2013	8.56	Put	Bond Future	86.9300	0.0869	0.0000	0.0000	(100.000)	0	0	0
2013/01/14	GOVI	07/02/2013			GOVI	438.6640	438.6640	440.1320	440.1320	0.335	0.0000	0.0000	335
2013/01/14	GOVI	07/02/2013	432.99	Call	GOVI	56,740.0000	5.6740	71,420.0000	7.1420	25.872	0	0	0
2013/01/14	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	GOVI	07/02/2013	433.00	Call	GOVI	56,640.0000	5.6640	71,320.0000	7.1320	25.918	0	0	0
2013/01/14	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	GOVI	07/02/2013	433.01	Call	GOVI	56,540.0000	5.6540	71,220.0000	7.1220	25.964	0	0	0
2013/01/14	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	GOVI	02/05/2013			GOVI	444.1940	444.1940	445.6800	445.6800	0.335	0.0000	0.0000	0
2013/01/14	GOVI	02/05/2013	432.99	Call	GOVI	112,040.0000	11.2040	126,900.0000	12.6900	13.263	0	0	0
2013/01/14	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	GOVI	02/05/2013	433.00	Call	GOVI	111,940.0000	11.1940	126,800.0000	12.6800	13.275	0	0	0
2013/01/14	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	GOVI	02/05/2013	433.01	Call	GOVI	111,840.0000	11.1840	126,700.0000	12.6700	13.287	0	0	0
2013/01/14	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/01/14	IGOV	07/02/2013			Index Future	201.2550	201.2550	201.1310	201.1310	(0.062)	0.0000	0.0000	608
2013/01/14	IGOV	02/05/2013			Index Future	203.7920	203.7920	203.6660	203.6660	(0.062)	0.0000	0.0000	0
2013/01/14	ILBI	07/02/2013			Index Future	544.4450	544.4450	545.0490	545.0490	0.111	0.0000	0.0000	183
2013/01/14	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/01/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/01/14	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/01/14	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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2013/01/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/01/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/01/14	JBAF	16/01/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2013/01/14	JBAF	20/02/2013			Jibar Tradeable Future	5.0400	94.9600	5.0500	94.9500	0.198	0.0000	0.0000	0
2013/01/14	JBAF	20/03/2013			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	1,000
2013/01/14	JBAF	17/04/2013			Jibar Tradeable Future	4.9800	95.0200	4.9800	95.0200	0.000	0.0000	0.0000	0
2013/01/14	JBAF	15/05/2013			Jibar Tradeable Future	4.9600	95.0400	4.9600	95.0400	0.000	0.0000	0.0000	0
2013/01/14	JBAF	19/06/2013			Jibar Tradeable Future	4.9400	95.0600	4.9400	95.0600	0.000	0.0000	0.0000	500
2013/01/14	JBAF	18/09/2013			Jibar Tradeable Future	4.9500	95.0500	4.9300	95.0700	(0.404)	0.0000	0.0000	2,200
2013/01/14	JBAF	18/12/2013			Jibar Tradeable Future	5.0100	94.9900	4.9800	95.0200	(0.599)	0.0000	0.0000	2,000
2013/01/14	JBAF	19/03/2014			Jibar Tradeable Future	5.1000	94.9000	5.0700	94.9300	(0.588)	0.0000	0.0000	1,500
2013/01/14	JBAF	18/06/2014			Jibar Tradeable Future	5.2200	94.7800	5.1800	94.8200	(0.766)	0.0000	0.0000	800
2013/01/14	JBAF	17/09/2014			Jibar Tradeable Future	5.3600	94.6400	5.3200	94.6800	(0.746)	0.0000	0.0000	0
2013/01/14	JBAF	17/12/2014			Jibar Tradeable Future	5.5300	94.4700	5.4700	94.5300	(1.085)	0.0000	0.0000	0
2013/01/14	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/01/14	R023	07/02/2013			Bond Future	6.6748	111.3057	6.6338	111.6173	(0.614)	0.0000	0.0000	1,630
2013/01/14	R023	07/02/2013	7.04	Call	Bond Future	2,726.9400	2.7269	3,038.5200	3.0385	11.426	0	0	0
2013/01/14	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R023	07/02/2013	7.05	Call	Bond Future	2,800.3600	2.8004	3,111.9400	3.1119	11.126	0	0	0
2013/01/14	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R023	07/02/2013	7.06	Call	Bond Future	2,873.7100	2.8737	3,185.2900	3.1853	10.842	0	0	0
2013/01/14	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R023	02/05/2013			Bond Future	6.7190	108.7406	6.6766	109.0561	(0.630)	0.0000	0.0000	2
2013/01/14	R023	02/05/2013	7.04	Call	Bond Future	2,352.8300	2.3528	2,668.3000	2.6683	13.408	0	0	0
2013/01/14	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R023	02/05/2013	7.05	Call	Bond Future	2,425.0500	2.4250	2,740.5200	2.7405	13.009	0	0	0
2013/01/14	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R023	02/05/2013	7.06	Call	Bond Future	2,497.2100	2.4972	2,812.6800	2.8127	12.633	0	0	0
2013/01/14	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R023	01/08/2013			Bond Future	6.7677	110.1776	6.7238	110.4973	(0.649)	0.0000	0.0000	0
2013/01/14	R023	01/08/2013	7.29	Call	Bond Future	3,707.8000	3.7078	4,027.5100	4.0275	8.623	0	0	0
2013/01/14	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R023	01/08/2013	7.30	Call	Bond Future	3,777.1700	3.7772	4,096.8800	4.0969	8.464	0	0	0
2013/01/14	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R023	01/08/2013	7.31	Call	Bond Future	3,846.4800	3.8465	4,166.1900	4.1662	8.312	0	0	0
2013/01/14	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R157	07/02/2013			Bond Future	5.3425	125.0401	5.3063	125.1372	(0.679)	5.2940	5.2940	6,033
2013/01/14	R157	07/02/2013	6.28	Call	Bond Future	2,474.0400	2.4740	2,571.0400	2.5710	3.921	0	0	0
2013/01/14	R157	07/02/2013	6.28	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/14	R157	07/02/2013	6.50	Call	Bond Future	3,045.0400	3.0450	3,142.0600	3.1421	3.186	0	0	0
2013/01/14	R157	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R157	07/02/2013	6.70	Call	Bond Future	3,561.0500	3.5611	3,658.0700	3.6581	2.724	0	0	0
2013/01/14	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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2013/01/14	R157	07/02/2013	6.75	Call	Bond Future	3,689.5900		3.6896	3,786.6100	3.7866	2.630	0	0	0
2013/01/14	R157	07/02/2013	6.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R157	07/02/2013	6.80	Call	Bond Future	3,817.9500		3.8180	3,914.9700	3.9150	2.541	0	0	0
2013/01/14	R157	07/02/2013	6.80	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R157	02/05/2013			Bond Future	5.3463		119.7528	5.3059	119.8511	(0.755)	5.2910	5.2910	13,241
2013/01/14	R157	02/05/2013	5.35	Call	Bond Future	496.1100		0.4961	540.6500	0.5406	8.978	0	0	0
2013/01/14	R157	02/05/2013	5.35	Put	Bond Future	487.1100		0.4871	433.3300	0.4333	(11.041)	0	0	0
2013/01/14	R157	02/05/2013	5.36	Call	Bond Future	508.9100		0.5089	554.2300	0.5542	8.905	0	0	0
2013/01/14	R157	02/05/2013	5.36	Put	Bond Future	475.5800		0.4756	422.5800	0.4226	(11.144)	0	0	0
2013/01/14	R157	02/05/2013	5.34	Call	Bond Future	483.4800		0.4835	527.2500	0.5273	9.053	0	0	0
2013/01/14	R157	02/05/2013	5.34	Put	Bond Future	498.8200		0.4988	444.2700	0.4443	(10.936)	0	0	0
2013/01/14	R157	07/11/2013			Bond Future	5.3543		116.2367	5.3008	116.3379	(0.999)	0.0000	0.0000	0
2013/01/14	R157	07/11/2013	5.60	Call	Bond Future	957.6000		0.9576	1,016.8200	1.0168	6.184	0	0	0
2013/01/14	R157	07/11/2013	5.60	Put	Bond Future	493.9100		0.4939	451.8800	0.4519	(8.510)	0	0	0
2013/01/14	R157	07/11/2013	5.61	Call	Bond Future	969.3600		0.9694	1,029.0000	1.0290	6.153	0	0	0
2013/01/14	R157	07/11/2013	5.61	Put	Bond Future	486.8500		0.4869	445.2400	0.4452	(8.547)	0	0	0
2013/01/14	R157	07/11/2013	5.59	Call	Bond Future	945.9200		0.9459	1,004.7300	1.0047	6.217	0	0	0
2013/01/14	R157	07/11/2013	5.59	Put	Bond Future	501.0500		0.5010	458.6100	0.4586	(8.470)	0	0	0
2013/01/14	R186	07/02/2013			Bond Future	7.1668		130.4858	7.1106	131.0710	(0.783)	7.1000	7.1000	57,247
2013/01/14	R186	07/02/2013	7.00	Call	Bond Future	909.3400		0.9093	1,034.4200	1.0344	13.755	0	0	10,300
2013/01/14	R186	07/02/2013	7.00	Put	Bond Future	2,658.9300		2.6589	2,198.7800	2.1988	(17.306)	0	0	0
2013/01/14	R186	07/02/2013	7.25	Call	Bond Future	2,100.5900		2.1006	2,373.8200	2.3738	13.007	0	0	670
2013/01/14	R186	07/02/2013	7.25	Put	Bond Future	1,239.4500		1.2394	927.4500	0.9275	(25.172)	0	0	0
2013/01/14	R186	07/02/2013	7.29	Call	Bond Future	2,349.0200		2.3490	2,647.8300	2.6478	12.721	0	0	0
2013/01/14	R186	07/02/2013	7.29	Put	Bond Future	1,076.9300		1.0769	790.5100	0.7905	(26.596)	0	0	100
2013/01/14	R186	07/02/2013	8.50	Call	Bond Future	12,876.8300		12.8768	13,461.3600	13.4614	4.539	0	0	0
2013/01/14	R186	07/02/2013	8.50	Put	Bond Future	0.9500		0.0010	0.2500	0.0003	(73.684)	0	0	0
2013/01/14	R186	07/02/2013	8.55	Call	Bond Future	13,323.3700		13.3234	13,908.1300	13.9081	4.389	0	0	0
2013/01/14	R186	07/02/2013	8.55	Put	Bond Future	0.6200		0.0006	0.1500	0.0002	(75.806)	0	0	0
2013/01/14	R186	07/02/2013	8.32	Call	Bond Future	11,250.6800		11.2507	11,833.1800	11.8332	5.177	0	0	0
2013/01/14	R186	07/02/2013	8.32	Put	Bond Future	4.0600		0.0041	1.3300	0.0013	(67.241)	0	0	2,000
2013/01/14	R186	07/02/2013	8.45	Call	Bond Future	12,427.9800		12.4280	13,012.1800	13.0122	4.701	0	0	0
2013/01/14	R186	07/02/2013	8.45	Put	Bond Future	1.4400		0.0014	0.4100	0.0004	(71.528)	0	0	0
2013/01/14	R186	07/02/2013	8.47	Call	Bond Future	12,607.7900		12.6078	13,192.1400	13.1921	4.635	0	0	0
2013/01/14	R186	07/02/2013	8.47	Put	Bond Future	1.2200		0.0012	0.3400	0.0003	(72.131)	0	0	0
2013/01/14	R186	07/02/2013	7.50	Call	Bond Future	3,869.9800		3.8700	4,292.3200	4.2923	10.913	0	0	540
2013/01/14	R186	07/02/2013	7.50	Put	Bond Future	470.3400		0.4703	307.4500	0.3075	(34.632)	0	0	0
2013/01/14	R186	07/02/2013	7.75	Call	Bond Future	6,011.4300		6.0114	6,532.3700	6.5324	8.666	0	0	1,000
2013/01/14	R186	07/02/2013	7.75	Put	Bond Future	143.2200		0.1432	78.9300	0.0789	(44.889)	0	0	0
2013/01/14	R186	07/02/2013	8.00	Call	Bond Future	8,304.0300		8.3040	8,869.9900	8.8700	6.815	0	0	0
2013/01/14	R186	07/02/2013	8.00	Put	Bond Future	34.9900		0.0350	15.7200	0.0157	(55.073)	0	0	150
2013/01/14	R186	02/05/2013			Bond Future	7.2212		132.0662	7.1633	132.6587	(0.801)	7.1520	7.1520	122
2013/01/14	R186	02/05/2013	7.40	Call	Bond Future	4,410.4600		4.4105	4,726.3400	4.7263	7.162	0	0	0
2013/01/14	R186	02/05/2013	7.40	Put	Bond Future	2,603.3600		2.6034	2,326.7900	2.3268	(10.624)	0	0	0
2013/01/14	R186	02/05/2013	7.41	Call	Bond Future	4,469.4100		4.4694	4,788.0700	4.7881	7.130	0	0	0
2013/01/14	R186	02/05/2013	7.41	Put	Bond Future	2,562.3000		2.5623	2,288.5100	2.2885	(10.685)	0	0	0
2013/01/14	R186	02/05/2013	7.39	Call	Bond Future	4,351.8800		4.3519	4,664.9800	4.6650	7.195	0	0	0

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2013/01/14	R186	02/05/2013	7.39	Put	Bond Future	2,644.9000	2.6449	2,365.5500	2.3656	(10.562)	0	0	0
2013/01/14	R186	07/11/2013			Bond Future	7.3496	130.3359	7.2876	130.9448	(0.844)	0.0000	0.0000	0
2013/01/14	R186	07/11/2013	8.15	Call	Bond Future	10,355.4000	10.3554	10,770.0500	10.7701	4.004	0	0	0
2013/01/14	R186	07/11/2013	8.15	Put	Bond Future	2,846.7500	2.8468	2,652.4700	2.6525	(6.825)	0	0	0
2013/01/14	R186	07/11/2013	8.16	Call	Bond Future	10,418.5200	10.4185	10,834.5000	10.8345	3.993	0	0	0
2013/01/14	R186	07/11/2013	8.16	Put	Bond Future	2,820.0500	2.8200	2,627.1000	2.6271	(6.842)	0	0	0
2013/01/14	R186	07/11/2013	8.75	Call	Bond Future	14,270.0500	14.2701	14,755.8600	14.7559	3.404	0	0	0
2013/01/14	R186	07/11/2013	8.75	Put	Bond Future	1,536.7200	1.5367	1,413.6000	1.4136	(8.012)	0	0	130
2013/01/14	R186	07/11/2013	8.14	Call	Bond Future	10,292.3900	10.2924	10,705.7200	10.7057	4.016	0	0	0
2013/01/14	R186	07/11/2013	8.14	Put	Bond Future	2,873.6600	2.8737	2,678.0600	2.6781	(6.807)	0	0	0
2013/01/14	R189	07/02/2013			Bond Future	217.9798	217.9798	217.9874	217.9874	0.003	0.0000	0.0000	154
2013/01/14	R189	07/02/2013	212.99	Call	Bond Future	4,989.8300	4.9898	4,997.3700	4.9974	0.151	0	0	0
2013/01/14	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R189	07/02/2013	213.00	Call	Bond Future	4,979.8300	4.9798	4,987.3700	4.9874	0.151	0	0	0
2013/01/14	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R189	07/02/2013	213.01	Call	Bond Future	4,969.8300	4.9698	4,977.3700	4.9774	0.152	0	0	0
2013/01/14	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R197	07/02/2013			Bond Future	287.0215	287.0215	287.5495	287.5495	0.184	0.0000	0.0000	2,633
2013/01/14	R197	07/02/2013	278.99	Call	Bond Future	8,031.5500	8.0315	8,559.4600	8.5595	6.573	0	0	0
2013/01/14	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R197	07/02/2013	279.00	Call	Bond Future	8,021.5500	8.0215	8,549.4600	8.5495	6.581	0	0	0
2013/01/14	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R197	07/02/2013	279.01	Call	Bond Future	8,011.5500	8.0115	8,539.4600	8.5395	6.589	0	0	0
2013/01/14	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R197	02/05/2013			Bond Future	290.6396	290.6396	291.1742	291.1742	0.184	0.0000	0.0000	40
2013/01/14	R197	02/05/2013	282.39	Call	Bond Future	8,249.6100	8.2496	8,784.2100	8.7842	6.480	0	0	0
2013/01/14	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R197	02/05/2013	282.40	Call	Bond Future	8,239.6100	8.2396	8,774.2100	8.7742	6.488	0	0	0
2013/01/14	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R197	02/05/2013	282.41	Call	Bond Future	8,229.6100	8.2296	8,764.2100	8.7642	6.496	0	0	0
2013/01/14	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R201	07/02/2013			Bond Future	5.0604	107.7160	5.0347	107.7628	(0.508)	0.0000	0.0000	1,540
2013/01/14	R201	07/02/2013	4.98	Call	Bond Future	83.0600	0.0831	92.3300	0.0923	11.161	0	0	0
2013/01/14	R201	07/02/2013	4.98	Put	Bond Future	229.9200	0.2299	192.3100	0.1923	(16.358)	0	0	0
2013/01/14	R201	07/02/2013	5.60	Call	Bond Future	979.1400	0.9791	1,025.6200	1.0256	4.747	0	0	0
2013/01/14	R201	07/02/2013	5.60	Put	Bond Future	0.6400	0.0006	0.2400	0.0002	(62.500)	0	0	0
2013/01/14	R201	07/02/2013	6.20	Call	Bond Future	2,052.7500	2.0528	2,099.6300	2.0996	2.284	0	0	0
2013/01/14	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R201	07/02/2013	6.25	Call	Bond Future	2,141.6200	2.1416	2,188.5000	2.1885	2.189	0	0	0
2013/01/14	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R201	07/02/2013	6.30	Call	Bond Future	2,230.3900	2.2304	2,277.2700	2.2773	2.102	0	0	0
2013/01/14	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R201	02/05/2013			Bond Future	5.0260	109.0205	4.9963	109.0681	(0.591)	0.0000	0.0000	4
2013/01/14	R201	02/05/2013	4.05	Call	Bond Future	0.9800	0.0010	1.1100	0.0011	13.265	0	0	0
2013/01/14	R201	02/05/2013	4.05	Put	Bond Future	1,579.7000	1.5797	1,532.2600	1.5323	(3.003)	0	0	0

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2013/01/14	R201	02/05/2013	4.06	Call	Bond Future	1.0800	0.0011	1.2200	0.0012	12.963	0	0	0
2013/01/14	R201	02/05/2013	4.06	Put	Bond Future	1,563.4600	1.5635	1,516.0300	1.5160	(3.034)	0	0	0
2013/01/14	R201	02/05/2013	4.04	Call	Bond Future	0.9000	0.0009	1.0200	0.0010	13.333	0	0	0
2013/01/14	R201	02/05/2013	4.04	Put	Bond Future	1,595.9500	1.5959	1,548.5000	1.5485	(2.973)	0	0	0
2013/01/14	R201	07/11/2013			Bond Future	4.8834	107.5501	4.8387	107.5992	(0.915)	0.0000	0.0000	0
2013/01/14	R201	07/11/2013	4.80	Call	Bond Future	307.8600	0.3079	329.2300	0.3292	6.941	0	0	0
2013/01/14	R201	07/11/2013	4.80	Put	Bond Future	399.5200	0.3995	371.8100	0.3718	(6.936)	0	0	0
2013/01/14	R201	07/11/2013	4.81	Call	Bond Future	313.3000	0.3133	334.9200	0.3349	6.901	0	0	0
2013/01/14	R201	07/11/2013	4.81	Put	Bond Future	393.9600	0.3940	366.5000	0.3665	(6.970)	0	0	0
2013/01/14	R201	07/11/2013	4.79	Call	Bond Future	302.4800	0.3025	323.6000	0.3236	6.982	0	0	0
2013/01/14	R201	07/11/2013	4.79	Put	Bond Future	405.1400	0.4051	377.1800	0.3772	(6.901)	0	0	0
2013/01/14	R202	07/02/2013			Bond Future	220.7422	220.7422	219.3748	219.3748	(0.619)	0.0000	0.0000	50,656
2013/01/14	R202	07/02/2013	204.99	Call	Bond Future	15,752.1800	15.7522	14,384.8400	14.3848	(8.680)	0	0	0
2013/01/14	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R202	07/02/2013	205.00	Call	Bond Future	15,742.1800	15.7422	14,374.8400	14.3748	(8.686)	0	0	0
2013/01/14	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R202	07/02/2013	205.01	Call	Bond Future	15,732.1800	15.7322	14,364.8400	14.3648	(8.691)	0	0	0
2013/01/14	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R202	02/05/2013			Bond Future	223.5246	223.5246	222.1401	222.1401	(0.619)	0.0000	0.0000	1
2013/01/14	R202	02/05/2013	211.04	Call	Bond Future	12,484.6300	12.4846	11,100.0500	11.1001	(11.090)	0	0	0
2013/01/14	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R202	02/05/2013	211.05	Call	Bond Future	12,474.6300	12.4746	11,090.0500	11.0901	(11.099)	0	0	0
2013/01/14	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R202	02/05/2013	211.06	Call	Bond Future	12,464.6300	12.4646	11,080.0500	11.0801	(11.108)	0	0	0
2013/01/14	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R203	07/02/2013			Bond Future	5.7289	113.4521	5.6776	113.6689	(0.895)	0.0000	0.0000	19,398
2013/01/14	R203	07/02/2013	5.54	Call	Bond Future	195.2500	0.1952	233.0700	0.2331	19.370	0	0	10,000
2013/01/14	R203	07/02/2013	5.54	Put	Bond Future	996.4700	0.9965	817.4600	0.8175	(17.964)	0	0	0
2013/01/14	R203	07/02/2013	6.11	Call	Bond Future	1,659.0500	1.6591	1,846.5200	1.8465	11.300	0	0	12,600
2013/01/14	R203	07/02/2013	6.11	Put	Bond Future	63.7600	0.0638	34.4000	0.0344	(46.048)	0	0	3,254
2013/01/14	R203	07/02/2013	6.45	Call	Bond Future	2,999.1800	2.9992	3,213.1100	3.2131	7.133	0	0	0
2013/01/14	R203	07/02/2013	6.45	Put	Bond Future	4.5100	0.0045	1.6100	0.0016	(64.302)	0	0	0
2013/01/14	R203	07/02/2013	6.94	Call	Bond Future	4,972.8100	4.9728	5,189.6200	5.1896	4.360	0	0	0
2013/01/14	R203	07/02/2013	6.94	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/14	R203	07/02/2013	7.15	Call	Bond Future	5,806.8500	5.8068	6,023.6800	6.0237	3.734	0	0	0
2013/01/14	R203	07/02/2013	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R203	07/02/2013	6.50	Call	Bond Future	3,201.4500	3.2014	3,416.3700	3.4164	6.713	0	0	0
2013/01/14	R203	07/02/2013	6.50	Put	Bond Future	2.8600	0.0029	0.9500	0.0010	(66.783)	0	0	0
2013/01/14	R203	07/02/2013	6.55	Call	Bond Future	3,403.8300	3.4038	3,619.4200	3.6194	6.334	0	0	0
2013/01/14	R203	07/02/2013	6.55	Put	Bond Future	1.7900	0.0018	0.5500	0.0006	(69.274)	0	0	0
2013/01/14	R203	07/02/2013	6.65	Call	Bond Future	3,808.1900	3.8082	4,024.5300	4.0245	5.681	0	0	0
2013/01/14	R203	07/02/2013	6.65	Put	Bond Future	0.6700	0.0007	0.1800	0.0002	(73.134)	0	0	30,250
2013/01/14	R203	02/05/2013			Bond Future	5.7550	110.6696	5.7005	110.8891	(0.947)	0.0000	0.0000	22
2013/01/14	R203	02/05/2013	5.90	Call	Bond Future	1,316.0700	1.3161	1,437.7600	1.4378	9.246	0	0	0
2013/01/14	R203	02/05/2013	5.90	Put	Bond Future	734.6000	0.7346	636.7400	0.6367	(13.322)	0	0	0
2013/01/14	R203	02/05/2013	5.91	Call	Bond Future	1,340.3800	1.3404	1,463.4500	1.4634	9.182	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
2013/01/14	R203	02/05/2013	5.91	Put	Bond Future	718.9500	0.7189	622.4700	0.6225	(13.420)	0	0	0
2013/01/14	R203	02/05/2013	5.89	Call	Bond Future	1,292.0000	1.2920	1,412.2900	1.4123	9.310	0	0	0
2013/01/14	R203	02/05/2013	5.89	Put	Bond Future	750.5100	0.7505	651.2500	0.6513	(13.226)	0	0	0
2013/01/14	R203	07/11/2013			Bond Future	5.8235	109.5513	5.7603	109.7772	(1.086)	0.0000	0.0000	0
2013/01/14	R203	07/11/2013	571.00	Call	Bond Future	107,321.7900	107.3218	107,547.6400	107.5476	0.210	0	0	0
2013/01/14	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R203	07/11/2013	5.99	Call	Bond Future	1,893.2900	1.8933	2,016.0000	2.0160	6.481	0	0	0
2013/01/14	R203	07/11/2013	5.99	Put	Bond Future	1,301.4100	1.3014	1,198.2700	1.1983	(7.925)	0	0	0
2013/01/14	R203	07/11/2013	6.00	Call	Bond Future	1,913.7000	1.9137	2,037.2100	2.0372	6.454	0	0	0
2013/01/14	R203	07/11/2013	6.00	Put	Bond Future	1,286.3900	1.2864	1,184.0500	1.1841	(7.956)	0	0	0
2013/01/14	R203	07/11/2013	6.01	Call	Bond Future	1,934.6100	1.9346	2,058.9100	2.0589	6.425	0	0	0
2013/01/14	R203	07/11/2013	6.01	Put	Bond Future	1,271.8900	1.2719	1,170.3400	1.1703	(7.984)	0	0	0
2013/01/14	R203	07/11/2013	5.71	Call	Bond Future	1,367.3900	1.3674	1,467.3600	1.4674	7.311	0	0	15
2013/01/14	R203	07/11/2013	5.71	Put	Bond Future	1,773.2800	1.7733	1,647.4000	1.6474	(7.099)	0	0	0
2013/01/14	R204	07/02/2013			Bond Future	5.9703	111.0580	5.9293	111.2701	(0.686)	0.0000	0.0000	16,672
2013/01/14	R204	07/02/2013	7.29	Call	Bond Future	6,572.9300	6.5729	6,785.1000	6.7851	3.228	0	0	0
2013/01/14	R204	07/02/2013	7.29	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2013/01/14	R204	07/02/2013	7.45	Call	Bond Future	7,336.5800	7.3366	7,548.7700	7.5488	2.892	0	0	0
2013/01/14	R204	07/02/2013	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R204	07/02/2013	7.95	Call	Bond Future	9,678.7100	9.6787	9,890.9000	9.8909	2.192	0	0	0
2013/01/14	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R204	07/02/2013	8.00	Call	Bond Future	9,909.2700	9.9093	10,121.4600	10.1215	2.141	0	0	0
2013/01/14	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R204	07/02/2013	8.05	Call	Bond Future	10,139.1900	10.1392	10,351.3800	10.3514	2.093	0	0	0
2013/01/14	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R204	02/05/2013			Bond Future	6.0050	112.4030	5.9619	112.6179	(0.718)	0.0000	0.0000	24
2013/01/14	R204	02/05/2013	6.30	Call	Bond Future	2,215.5300	2.2155	2,345.5600	2.3456	5.869	0	0	0
2013/01/14	R204	02/05/2013	6.30	Put	Bond Future	758.3000	0.7583	673.4100	0.6734	(11.195)	0	0	0
2013/01/14	R204	02/05/2013	6.31	Call	Bond Future	2,248.6200	2.2486	2,379.8500	2.3799	5.836	0	0	0
2013/01/14	R204	02/05/2013	6.31	Put	Bond Future	742.4100	0.7424	658.7200	0.6587	(11.273)	0	0	0
2013/01/14	R204	02/05/2013	6.29	Call	Bond Future	2,182.6700	2.1827	2,311.5000	2.3115	5.902	0	0	0
2013/01/14	R204	02/05/2013	6.29	Put	Bond Future	774.4500	0.7744	688.3600	0.6884	(11.116)	0	0	0
2013/01/14	R204	07/11/2013			Bond Future	6.0910	111.4085	6.0425	111.6295	(0.797)	0.0000	0.0000	0
2013/01/14	R204	07/11/2013	6.30	Call	Bond Future	2,702.7700	2.7028	2,821.4500	2.8214	4.391	0	0	0
2013/01/14	R204	07/11/2013	6.30	Put	Bond Future	1,757.2300	1.7572	1,654.8700	1.6549	(5.825)	0	0	0
2013/01/14	R204	07/11/2013	6.31	Call	Bond Future	2,729.5500	2.7295	2,848.9300	2.8489	4.374	0	0	0
2013/01/14	R204	07/11/2013	6.31	Put	Bond Future	1,739.0100	1.7390	1,637.3500	1.6374	(5.846)	0	0	0
2013/01/14	R204	07/11/2013	7.00	Call	Bond Future	4,830.6100	4.8306	4,993.6000	4.9936	3.374	0	0	0
2013/01/14	R204	07/11/2013	7.00	Put	Bond Future	790.3600	0.7904	732.3100	0.7323	(7.345)	0	0	180
2013/01/14	R204	07/11/2013	6.29	Call	Bond Future	2,676.1200	2.6761	2,794.0900	2.7941	4.408	0	0	0
2013/01/14	R204	07/11/2013	6.29	Put	Bond Future	1,775.6000	1.7756	1,672.5300	1.6725	(5.805)	0	0	0
2013/01/14	R206	07/02/2013			Bond Future	5.0810	102.7277	5.0545	102.7518	(0.522)	0.0000	0.0000	1,120
2013/01/14	R206	07/02/2013	4.76	Call	Bond Future	0.9400	0.0009	1.0400	0.0010	10.638	0	0	0
2013/01/14	R206	07/02/2013	4.76	Put	Bond Future	292.5500	0.2925	268.6200	0.2686	(8.180)	0	0	0
2013/01/14	R206	07/02/2013	5.00	Call	Bond Future	27.5300	0.0275	32.4900	0.0325	18.017	0	0	0
2013/01/14	R206	07/02/2013	5.00	Put	Bond Future	100.9900	0.1010	81.9200	0.0819	(18.883)	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
2013/01/14	R206	07/02/2013	5.95	Call	Bond Future	783.0000	0.7830	807.0300	0.8070	3.069	0	0	0
2013/01/14	R206	07/02/2013	5.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R206	07/02/2013	6.00	Call	Bond Future	827.7600	0.8278	851.7900	0.8518	2.903	0	0	0
2013/01/14	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R206	07/02/2013	6.05	Call	Bond Future	872.5000	0.8725	896.5300	0.8965	2.754	0	0	0
2013/01/14	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R206	02/05/2013			Bond Future	5.0207	103.9719	4.9849	103.9963	(0.712)	0.0000	0.0000	23
2013/01/14	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R206	02/05/2013	3.40	Put	Bond Future	1,116.3200	1.1163	1,091.9100	1.0919	(2.187)	0	0	0
2013/01/14	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R206	02/05/2013	3.41	Put	Bond Future	1,109.3700	1.1094	1,084.9600	1.0850	(2.200)	0	0	0
2013/01/14	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R206	02/05/2013	3.39	Put	Bond Future	1,123.2700	1.1233	1,098.8600	1.0989	(2.173)	0	0	0
2013/01/14	R206	07/11/2013			Bond Future	4.0740	103.0141	3.9331	103.0394	(3.459)	0.0000	0.0000	0
2013/01/14	R206	07/11/2013	4.30	Call	Bond Future	72.0700	0.0721	88.7100	0.0887	23.089	0	0	0
2013/01/14	R206	07/11/2013	4.30	Put	Bond Future	31.5400	0.0315	22.9000	0.0229	(27.394)	0	0	0
2013/01/14	R206	07/11/2013	4.31	Call	Bond Future	73.2000	0.0732	89.9800	0.0900	22.923	0	0	0
2013/01/14	R206	07/11/2013	4.31	Put	Bond Future	30.8800	0.0309	22.3800	0.0224	(27.526)	0	0	0
2013/01/14	R206	07/11/2013	4.29	Call	Bond Future	70.9400	0.0709	87.4500	0.0874	23.273	0	0	0
2013/01/14	R206	07/11/2013	4.29	Put	Bond Future	32.2100	0.0322	23.4400	0.0234	(27.228)	0	0	0
2013/01/14	R207	07/02/2013			Bond Future	6.2227	106.2611	6.1867	106.4679	(0.578)	0.0000	0.0000	11,309
2013/01/14	R207	07/02/2013	7.66	Call	Bond Future	7,880.6900	7.8807	8,087.5300	8.0875	2.625	0	0	0
2013/01/14	R207	07/02/2013	7.66	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/14	R207	07/02/2013	7.80	Call	Bond Future	8,608.9500	8.6089	8,815.8100	8.8158	2.403	0	0	0
2013/01/14	R207	07/02/2013	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R207	07/02/2013	8.20	Call	Bond Future	10,653.1300	10.6531	10,859.9900	10.8600	1.942	0	0	0
2013/01/14	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R207	07/02/2013	8.25	Call	Bond Future	10,904.8900	10.9049	11,111.7500	11.1117	1.897	0	0	0
2013/01/14	R207	07/02/2013	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R207	07/02/2013	8.30	Call	Bond Future	11,155.8300	11.1558	11,362.6900	11.3627	1.854	0	0	0
2013/01/14	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R207	02/05/2013			Bond Future	6.2647	107.5480	6.2272	107.7575	(0.599)	0.0000	0.0000	0
2013/01/14	R207	02/05/2013	6.45	Call	Bond Future	2,231.1900	2.2312	2,338.0600	2.3381	4.790	0	0	0
2013/01/14	R207	02/05/2013	6.45	Put	Bond Future	1,204.8300	1.2048	1,102.2700	1.1023	(8.512)	0	0	0
2013/01/14	R207	02/05/2013	6.46	Call	Bond Future	2,264.4600	2.2645	2,372.4600	2.3725	4.769	0	0	0
2013/01/14	R207	02/05/2013	6.46	Put	Bond Future	1,183.0500	1.1831	1,081.6200	1.0816	(8.574)	0	0	0
2013/01/14	R207	02/05/2013	6.44	Call	Bond Future	2,198.1800	2.1982	2,303.9100	2.3039	4.810	0	0	0
2013/01/14	R207	02/05/2013	6.44	Put	Bond Future	1,226.9100	1.2269	1,123.2100	1.1232	(8.452)	0	0	0
2013/01/14	R207	07/11/2013			Bond Future	6.3642	106.8157	6.3227	107.0311	(0.653)	0.0000	0.0000	0
2013/01/14	R207	07/11/2013	6.70	Call	Bond Future	3,678.9700	3.6790	3,798.8400	3.7988	3.258	0	0	0
2013/01/14	R207	07/11/2013	6.70	Put	Bond Future	1,957.8200	1.9578	1,862.2700	1.8623	(4.880)	0	0	0
2013/01/14	R207	07/11/2013	6.71	Call	Bond Future	3,710.2800	3.7103	3,830.7800	3.8308	3.248	0	0	0
2013/01/14	R207	07/11/2013	6.71	Put	Bond Future	1,938.4100	1.9384	1,843.4900	1.8435	(4.897)	0	0	0
2013/01/14	R207	07/11/2013	6.69	Call	Bond Future	3,647.7800	3.6478	3,767.0200	3.7670	3.269	0	0	0
2013/01/14	R207	07/11/2013	6.69	Put	Bond Future	1,977.3900	1.9774	1,881.2100	1.8812	(4.864)	0	0	0
2013/01/14	R208	07/02/2013			Bond Future	6.3625	104.9231	6.3216	105.1841	(0.643)	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
2013/01/14	R208	07/02/2013	6.00	Call	Bond Future	166.3600	0.1664	176.9100	0.1769	6.342	0	0	12,250
2013/01/14	R208	07/02/2013	6.00	Put	Bond Future	2,506.7800	2.5068	2,256.3500	2.2563	(9.990)	0	0	0
2013/01/14	R208	07/02/2013	7.78	Call	Bond Future	8,552.4900	8.5525	8,813.4400	8.8134	3.051	0	0	0
2013/01/14	R208	07/02/2013	7.78	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2013/01/14	R208	07/02/2013	7.85	Call	Bond Future	8,951.3900	8.9514	9,212.3500	9.2124	2.915	0	0	0
2013/01/14	R208	07/02/2013	7.85	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/14	R208	07/02/2013	8.83	Call	Bond Future	14,320.2600	14.3203	14,581.2400	14.5812	1.822	0	0	0
2013/01/14	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R208	07/02/2013	7.95	Call	Bond Future	9,517.6200	9.5176	9,778.5900	9.7786	2.742	0	0	0
2013/01/14	R208	07/02/2013	7.95	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/14	R208	07/02/2013	8.00	Call	Bond Future	9,799.1200	9.7991	10,060.1000	10.0601	2.663	0	0	0
2013/01/14	R208	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R208	07/02/2013	8.05	Call	Bond Future	10,079.5700	10.0796	10,340.5500	10.3406	2.589	0	0	0
2013/01/14	R208	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R208	02/05/2013			Bond Future	6.4027	102.8008	6.3602	103.0650	(0.664)	0.0000	0.0000	47
2013/01/14	R208	02/05/2013	6.66	Call	Bond Future	2,746.3300	2.7463	2,895.5000	2.8955	5.432	0	0	0
2013/01/14	R208	02/05/2013	6.66	Put	Bond Future	1,164.9600	1.1650	1,049.9000	1.0499	(9.877)	0	0	0
2013/01/14	R208	02/05/2013	6.64	Call	Bond Future	2,669.0900	2.6691	2,815.4600	2.8155	5.484	0	0	0
2013/01/14	R208	02/05/2013	6.64	Put	Bond Future	1,209.5600	1.2096	1,091.7000	1.0917	(9.744)	0	0	0
2013/01/14	R208	02/05/2013	6.65	Call	Bond Future	2,707.5800	2.7076	2,855.3500	2.8554	5.458	0	0	0
2013/01/14	R208	02/05/2013	6.65	Put	Bond Future	1,187.1000	1.1871	1,070.6400	1.0706	(9.810)	0	0	0
2013/01/14	R208	07/11/2013			Bond Future	6.5009	102.2300	6.4545	102.5017	(0.714)	0.0000	0.0000	0
2013/01/14	R208	07/11/2013	6.81	Call	Bond Future	4,085.0000	4.0850	4,236.2500	4.2363	3.703	0	0	0
2013/01/14	R208	07/11/2013	6.81	Put	Bond Future	2,298.5600	2.2986	2,178.1000	2.1781	(5.241)	0	0	0
2013/01/14	R208	07/11/2013	7.50	Call	Bond Future	6,751.0200	6.7510	6,950.4700	6.9505	2.954	0	0	0
2013/01/14	R208	07/11/2013	7.50	Put	Bond Future	1,114.2500	1.1142	1,041.9900	1.0420	(6.485)	0	0	230
2013/01/14	R208	07/11/2013	6.79	Call	Bond Future	4,015.9000	4.0159	4,165.5800	4.1656	3.727	0	0	0
2013/01/14	R208	07/11/2013	6.79	Put	Bond Future	2,343.8700	2.3439	2,221.8400	2.2218	(5.206)	0	0	0
2013/01/14	R208	07/11/2013	6.80	Call	Bond Future	4,050.3900	4.0504	4,200.8500	4.2008	3.715	0	0	0
2013/01/14	R208	07/11/2013	6.80	Put	Bond Future	2,321.1300	2.3211	2,199.8800	2.1999	(5.224)	0	0	0
2013/01/14	R209	07/02/2013			Bond Future	7.9628	84.3308	7.9067	84.8392	(0.704)	0.0000	0.0000	11,384
2013/01/14	R209	07/02/2013	8.63	Call	Bond Future	5,765.6700	5.7657	6,239.7000	6.2397	8.222	0	0	0
2013/01/14	R209	07/02/2013	8.63	Put	Bond Future	69.2500	0.0692	34.8400	0.0348	(49.690)	0	0	11,000
2013/01/14	R209	07/02/2013	8.83	Call	Bond Future	7,304.5200	7.3045	7,801.1400	7.8011	6.799	0	0	0
2013/01/14	R209	07/02/2013	8.83	Put	Bond Future	20.3800	0.0204	8.5600	0.0086	(57.998)	0	0	14,000
2013/01/14	R209	07/02/2013	8.95	Call	Bond Future	8,221.0400	8.2210	8,723.7700	8.7238	6.115	0	0	0
2013/01/14	R209	07/02/2013	8.95	Put	Bond Future	9.1100	0.0091	3.4000	0.0034	(62.678)	0	0	0
2013/01/14	R209	07/02/2013	9.10	Call	Bond Future	9,349.2700	9.3493	9,855.6600	9.8557	5.416	0	0	0
2013/01/14	R209	07/02/2013	9.10	Put	Bond Future	3.0000	0.0030	0.9500	0.0010	(68.333)	0	0	0
2013/01/14	R209	07/02/2013	9.00	Call	Bond Future	8,599.5700	8.5996	9,103.8600	9.1039	5.864	0	0	0
2013/01/14	R209	07/02/2013	9.00	Put	Bond Future	6.4200	0.0064	2.2700	0.0023	(64.642)	0	0	0
2013/01/14	R209	07/02/2013	9.05	Call	Bond Future	8,975.6600	8.9757	9,481.1700	9.4812	5.632	0	0	0
2013/01/14	R209	07/02/2013	9.05	Put	Bond Future	4.4100	0.0044	1.4800	0.0015	(66.440)	0	0	0
2013/01/14	R209	07/02/2013	9.06	Call	Bond Future	9,050.5900	9.0506	9,556.3000	9.5563	5.588	0	0	0
2013/01/14	R209	07/02/2013	9.06	Put	Bond Future	4.0900	0.0041	1.3600	0.0014	(66.748)	0	0	0
2013/01/14	R209	02/05/2013			Bond Future	8.0186	82.2105	7.9612	82.7251	(0.716)	0.0000	0.0000	33
2013/01/14	R209	02/05/2013	8.01	Call	Bond Future	3,011.1200	3.0111	3,241.2700	3.2413	7.643	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
2013/01/14	R209	02/05/2013	8.01	Put	Bond Future	3,087.8700	3.0879	2,803.4000	2.8034	(9.212)	0	0	0
2013/01/14	R209	02/05/2013	7.99	Call	Bond Future	2,924.1800	2.9242	3,149.4800	3.1495	7.705	0	0	0
2013/01/14	R209	02/05/2013	7.99	Put	Bond Future	3,179.8400	3.1798	2,890.5200	2.8905	(9.099)	0	0	0
2013/01/14	R209	02/05/2013	8.00	Call	Bond Future	2,967.2000	2.9672	3,194.9300	3.1949	7.675	0	0	0
2013/01/14	R209	02/05/2013	8.00	Put	Bond Future	3,133.3300	3.1333	2,846.4400	2.8464	(9.156)	0	0	0
2013/01/14	R209	07/11/2013			Bond Future	8.1488	81.3253	8.0881	81.8543	(0.744)	0.0000	0.0000	0
2013/01/14	R209	07/11/2013	8.81	Call	Bond Future	8,786.8600	8.7869	9,125.0400	9.1250	3.849	0	0	0
2013/01/14	R209	07/11/2013	8.81	Put	Bond Future	3,349.1100	3.3491	3,158.3000	3.1583	(5.697)	0	0	0
2013/01/14	R209	07/11/2013	9.50	Call	Bond Future	12,344.7400	12.3447	12,750.5400	12.7505	3.287	0	0	0
2013/01/14	R209	07/11/2013	9.50	Put	Bond Future	1,819.6300	1.8196	1,696.4400	1.6964	(6.770)	0	0	180
2013/01/14	R209	07/11/2013	8.79	Call	Bond Future	8,686.4700	8.6865	9,022.4300	9.0224	3.868	0	0	0
2013/01/14	R209	07/11/2013	8.79	Put	Bond Future	3,404.7600	3.4048	3,211.7300	3.2117	(5.669)	0	0	0
2013/01/14	R209	07/11/2013	8.80	Call	Bond Future	8,736.6200	8.7366	9,073.6900	9.0737	3.858	0	0	0
2013/01/14	R209	07/11/2013	8.80	Put	Bond Future	3,376.8300	3.3768	3,184.9100	3.1849	(5.683)	0	0	0
2013/01/14	R210	07/02/2013			Bond Future	166.4371	166.4371	166.4529	166.4529	0.009	0.0000	0.0000	1,237
2013/01/14	R210	07/02/2013	156.99	Call	Bond Future	9,447.1100	9.4471	9,462.8900	9.4629	0.167	0	0	0
2013/01/14	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R210	07/02/2013	157.00	Call	Bond Future	9,437.1100	9.4371	9,452.8900	9.4529	0.167	0	0	0
2013/01/14	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R210	07/02/2013	157.01	Call	Bond Future	9,427.1100	9.4271	9,442.8900	9.4429	0.167	0	0	0
2013/01/14	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R210	02/05/2013			Bond Future	166.6778	166.6778	166.6939	166.6939	0.010	0.0000	0.0000	7
2013/01/14	R210	02/05/2013	161.14	Call	Bond Future	5,537.7900	5.5378	5,553.9000	5.5539	0.291	0	0	0
2013/01/14	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R210	02/05/2013	161.15	Call	Bond Future	5,527.7900	5.5278	5,543.9000	5.5439	0.291	0	0	0
2013/01/14	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R210	02/05/2013	161.16	Call	Bond Future	5,517.7900	5.5178	5,533.9000	5.5339	0.292	0	0	0
2013/01/14	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R211	07/02/2013			Bond Future	126.0762	126.0762	126.0833	126.0833	0.006	0.0000	0.0000	522
2013/01/14	R211	07/02/2013	122.99	Call	Bond Future	3,086.2200	3.0862	3,093.3300	3.0933	0.230	0	0	0
2013/01/14	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R211	07/02/2013	123.00	Call	Bond Future	3,076.2200	3.0762	3,083.3300	3.0833	0.231	0	0	0
2013/01/14	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R211	07/02/2013	123.01	Call	Bond Future	3,066.2200	3.0662	3,073.3300	3.0733	0.232	0	0	0
2013/01/14	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R211	02/05/2013			Bond Future	127.6654	127.6654	127.6726	127.6726	0.006	0.0000	0.0000	7
2013/01/14	R211	02/05/2013	125.69	Call	Bond Future	1,975.4300	1.9754	1,982.6100	1.9826	0.363	0	0	0
2013/01/14	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R211	02/05/2013	125.70	Call	Bond Future	1,965.4300	1.9654	1,972.6100	1.9726	0.365	0	0	0
2013/01/14	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R211	02/05/2013	125.71	Call	Bond Future	1,955.4300	1.9554	1,962.6100	1.9626	0.367	0	0	0
2013/01/14	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R212	07/02/2013			Bond Future	132.6956	132.6956	132.7065	132.7065	0.008	0.0000	0.0000	10,659
2013/01/14	R212	07/02/2013	128.99	Call	Bond Future	3,705.5900	3.7056	3,716.4900	3.7165	0.294	0	0	0
2013/01/14	R212	07/02/2013	128.99	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/14	R212	07/02/2013	129.00	Call	Bond Future	3,695.5900		3.6956	3,706.4900	3.7065	0.295	0	0	0
2013/01/14	R212	07/02/2013	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R212	07/02/2013	129.01	Call	Bond Future	3,685.5900		3.6856	3,696.4900	3.6965	0.296	0	0	0
2013/01/14	R212	07/02/2013	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R212	02/05/2013			Bond Future	134.3683		134.3683	134.3793	134.3793	0.008	0.0000	0.0000	11
2013/01/14	R212	02/05/2013	131.09	Call	Bond Future	3,278.2900		3.2783	3,289.3200	3.2893	0.336	0	0	0
2013/01/14	R212	02/05/2013	131.09	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R212	02/05/2013	131.10	Call	Bond Future	3,268.2900		3.2683	3,279.3200	3.2793	0.337	0	0	0
2013/01/14	R212	02/05/2013	131.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R212	02/05/2013	131.11	Call	Bond Future	3,258.2900		3.2583	3,269.3200	3.2693	0.339	0	0	0
2013/01/14	R212	02/05/2013	131.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/14	R213	07/02/2013			Bond Future	7.7033		96.3892	7.6523	96.8602	(0.663)	0.0000	0.0000	10,414
2013/01/14	R213	07/02/2013	8.90	Call	Bond Future	10,122.1800		10.1222	10,590.0300	10.5900	4.622	0	0	0
2013/01/14	R213	07/02/2013	8.90	Put	Bond Future	5.0700		0.0051	1.8700	0.0019	(63.116)	0	0	0
2013/01/14	R213	07/02/2013	8.95	Call	Bond Future	10,507.7500		10.5078	10,976.4700	10.9765	4.461	0	0	0
2013/01/14	R213	07/02/2013	8.95	Put	Bond Future	3.5800		0.0036	1.2500	0.0013	(65.084)	0	0	0
2013/01/14	R213	07/02/2013	9.00	Call	Bond Future	10,891.0600		10.8911	11,360.4400	11.3604	4.310	0	0	0
2013/01/14	R213	07/02/2013	9.00	Put	Bond Future	2.5000		0.0025	0.8300	0.0008	(66.800)	0	0	0
2013/01/14	R213	07/02/2013	9.05	Call	Bond Future	11,272.0400		11.2720	11,741.9100	11.7419	4.168	0	0	0
2013/01/14	R213	07/02/2013	9.05	Put	Bond Future	1.7300		0.0017	0.5500	0.0006	(68.208)	0	0	0
2013/01/14	R213	02/05/2013			Bond Future	7.7583		94.0222	7.7059	94.4990	(0.675)	0.0000	0.0000	5
2013/01/14	R213	02/05/2013	7.86	Call	Bond Future	3,798.8200		3.7988	4,027.1800	4.0272	6.011	0	0	0
2013/01/14	R213	02/05/2013	7.86	Put	Bond Future	2,883.6400		2.8836	2,635.1600	2.6352	(8.617)	0	0	0
2013/01/14	R213	02/05/2013	7.84	Call	Bond Future	3,702.9600		3.7030	3,927.1200	3.9271	6.054	0	0	0
2013/01/14	R213	02/05/2013	7.84	Put	Bond Future	2,966.8000		2.9668	2,714.1200	2.7141	(8.517)	0	0	0
2013/01/14	R213	02/05/2013	7.85	Call	Bond Future	3,750.7300		3.7507	3,976.9900	3.9770	6.032	0	0	0
2013/01/14	R213	02/05/2013	7.85	Put	Bond Future	2,925.0000		2.9250	2,674.4200	2.6744	(8.567)	0	0	0
2013/01/14	R213	07/11/2013			Bond Future	7.8904		93.0691	7.8349	93.5592	(0.704)	0.0000	0.0000	0
2013/01/14	R213	07/11/2013	8.61	Call	Bond Future	9,184.6700		9.1847	9,501.1700	9.5012	3.446	0	0	0
2013/01/14	R213	07/11/2013	8.61	Put	Bond Future	3,160.6000		3.1606	2,987.0500	2.9870	(5.491)	0	0	0
2013/01/14	R213	07/11/2013	8.59	Call	Bond Future	9,079.5400		9.0795	9,393.9700	9.3940	3.463	0	0	0
2013/01/14	R213	07/11/2013	8.59	Put	Bond Future	3,215.0700		3.2151	3,039.4500	3.0394	(5.462)	0	0	0
2013/01/14	R213	07/11/2013	8.60	Call	Bond Future	9,132.0600		9.1321	9,447.5300	9.4475	3.455	0	0	0
2013/01/14	R213	07/11/2013	8.60	Put	Bond Future	3,187.7300		3.1877	3,013.1500	3.0131	(5.477)	0	0	0
2013/01/14	R214	07/02/2013			Bond Future	8.0027		86.2600	7.9466	86.8003	(0.701)	0.0000	0.0000	1,714
2013/01/14	R214	07/02/2013	8.59	Call	Bond Future	5,482.7500		5.4827	5,958.1300	5.9581	8.670	0	0	0
2013/01/14	R214	07/02/2013	8.59	Put	Bond Future	149.6400		0.1496	84.6400	0.0846	(43.438)	0	0	0
2013/01/14	R214	07/02/2013	8.60	Call	Bond Future	5,561.4300		5.5614	6,039.3700	6.0394	8.594	0	0	0
2013/01/14	R214	07/02/2013	8.60	Put	Bond Future	142.4400		0.1424	80.0000	0.0800	(43.836)	0	0	0
2013/01/14	R214	07/02/2013	8.61	Call	Bond Future	5,640.2500		5.6402	6,120.6700	6.1207	8.518	0	0	0
2013/01/14	R214	07/02/2013	8.61	Put	Bond Future	135.5500		0.1355	75.5900	0.0756	(44.235)	0	0	0

Total

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