



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 17/01/2013 to 17/01/2013

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
2013/01/17	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	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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2013/01/17	2025	07/02/2013			Bond Future	114.3727	114.3727	113.7678	113.7678	(0.529)	0.0000	0.0000	0
2013/01/17	2025	07/02/2013	110.99	Call	Bond Future	3,382.7000	3.3827	2,777.7700	2.7778	(17.883)	0	0	0
2013/01/17	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	2025	07/02/2013	111.00	Call	Bond Future	3,372.7000	3.3727	2,767.7700	2.7678	(17.936)	0	0	0
2013/01/17	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	2025	07/02/2013	111.01	Call	Bond Future	3,362.7000	3.3627	2,757.7700	2.7578	(17.989)	0	0	0
2013/01/17	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	2038	07/02/2013			Bond Future	114.3532	114.3532	114.3650	114.3650	0.010	0.0000	0.0000	0
2013/01/17	2038	07/02/2013	105.99	Call	Bond Future	8,363.2000	8.3632	8,374.9700	8.3750	0.141	0	0	0
2013/01/17	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	2038	07/02/2013	106.00	Call	Bond Future	8,353.2000	8.3532	8,364.9700	8.3650	0.141	0	0	0
2013/01/17	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	2038	07/02/2013	106.01	Call	Bond Future	8,343.2000	8.3432	8,354.9700	8.3550	0.141	0	0	0
2013/01/17	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	2050	07/02/2013			Bond Future	119.9017	119.9017	119.9149	119.9149	0.011	0.0000	0.0000	122
2013/01/17	2050	07/02/2013	112.99	Call	Bond Future	6,911.7500	6.9117	6,924.8700	6.9249	0.190	0	0	0
2013/01/17	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	2050	07/02/2013	113.00	Call	Bond Future	6,901.7500	6.9017	6,914.8700	6.9149	0.190	0	0	0
2013/01/17	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	2050	07/02/2013	113.01	Call	Bond Future	6,891.7500	6.8917	6,904.8700	6.9049	0.190	0	0	0
2013/01/17	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	AL7T	07/02/2013			Index Future	490.9030	490.9030	490.5890	490.5890	(0.064)	0.0000	0.0000	12
2013/01/17	AL7T	02/05/2013			Index Future	497.0910	497.0910	496.7720	496.7720	(0.064)	0.0000	0.0000	0
2013/01/17	ALBI	07/02/2013			Index Future	438.7200	438.7200	438.1620	438.1620	(0.127)	0.0000	0.0000	1,067
2013/01/17	ALBI	02/05/2013			Index Future	444.2510	444.2510	443.6850	443.6850	(0.127)	0.0000	0.0000	0
2013/01/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	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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2013/01/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/01/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/17	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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2013/01/17	EL28	07/02/2013			Bond Future	114.3617	114.3617	114.3743	114.3743	0.011	0.0000	0.0000	0
2013/01/17	EL28	07/02/2013	112.99	Call	Bond Future	1,371.7400	1.3717	1,384.3000	1.3843	0.916	0	0	0
2013/01/17	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	EL28	07/02/2013	113.00	Call	Bond Future	1,361.7400	1.3617	1,374.3000	1.3743	0.922	0	0	0
2013/01/17	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	EL28	07/02/2013	113.01	Call	Bond Future	1,351.7400	1.3517	1,364.3000	1.3643	0.929	0	0	0
2013/01/17	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	ES33	07/02/2013			Bond Future	8.5551	92.9617	8.5794	92.7473	0.284	0.0000	0.0000	303
2013/01/17	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	ES33	07/02/2013	8.54	Put	Bond Future	134.2300	0.1342	348.6800	0.3487	159.763	0	0	0
2013/01/17	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	ES33	07/02/2013	8.55	Put	Bond Future	45.5400	0.0455	259.9900	0.2600	470.905	0	0	0
2013/01/17	ES33	07/02/2013	8.56	Call	Bond Future	43.0200	0.0430	0.0000	0.0000	(100.000)	0	0	0
2013/01/17	ES33	07/02/2013	8.56	Put	Bond Future	0.0000	0.0000	171.4300	0.1714	100.000	0	0	0
2013/01/17	GOVI	07/02/2013			GOVI	438.7240	438.7240	438.1530	438.1530	(0.130)	0.0000	0.0000	335
2013/01/17	GOVI	07/02/2013	432.99	Call	GOVI	57,340.0000	5.7340	51,630.0000	5.1630	(9.958)	0	0	0
2013/01/17	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	GOVI	07/02/2013	433.00	Call	GOVI	57,240.0000	5.7240	51,530.0000	5.1530	(9.976)	0	0	0
2013/01/17	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	GOVI	07/02/2013	433.01	Call	GOVI	57,140.0000	5.7140	51,430.0000	5.1430	(9.993)	0	0	0
2013/01/17	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	GOVI	02/05/2013			GOVI	444.2550	444.2550	443.6760	443.6760	(0.130)	0.0000	0.0000	0
2013/01/17	GOVI	02/05/2013	432.99	Call	GOVI	112,650.0000	11.2650	106,860.0000	10.6860	(5.140)	0	0	0
2013/01/17	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	GOVI	02/05/2013	433.00	Call	GOVI	112,550.0000	11.2550	106,760.0000	10.6760	(5.144)	0	0	0
2013/01/17	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	GOVI	02/05/2013	433.01	Call	GOVI	112,450.0000	11.2450	106,660.0000	10.6660	(5.149)	0	0	0
2013/01/17	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/01/17	IGOV	07/02/2013			Index Future	200.9350	200.9350	201.0590	201.0590	0.062	0.0000	0.0000	608
2013/01/17	IGOV	02/05/2013			Index Future	203.4680	203.4680	203.5930	203.5930	0.061	0.0000	0.0000	0
2013/01/17	ILBI	07/02/2013			Index Future	544.6160	544.6160	544.2050	544.2050	(0.075)	0.0000	0.0000	183
2013/01/17	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/01/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/01/17	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/01/17	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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2013/01/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/01/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/01/17	JBAF	20/02/2013			Jibar Tradeable Future	5.0600	94.9400	5.0500	94.9500	(0.198)	0.0000	0.0000	0
2013/01/17	JBAF	20/03/2013			Jibar Tradeable Future	5.0500	94.9500	5.0500	94.9500	0.000	0.0000	0.0000	1,000
2013/01/17	JBAF	17/04/2013			Jibar Tradeable Future	5.0000	95.0000	5.0000	95.0000	0.000	0.0000	0.0000	0
2013/01/17	JBAF	15/05/2013			Jibar Tradeable Future	5.0000	95.0000	4.9900	95.0100	(0.200)	0.0000	0.0000	0
2013/01/17	JBAF	19/06/2013			Jibar Tradeable Future	4.9700	95.0300	4.9600	95.0400	(0.201)	0.0000	0.0000	500
2013/01/17	JBAF	17/07/2013			Jibar Tradeable Future	4.9700	4.9700	4.9500	95.0500	(0.402)	0.0000	0.0000	0
2013/01/17	JBAF	18/09/2013			Jibar Tradeable Future	4.9600	95.0400	4.9500	95.0500	(0.202)	0.0000	0.0000	2,200
2013/01/17	JBAF	18/12/2013			Jibar Tradeable Future	5.0200	94.9800	5.0000	95.0000	(0.398)	0.0000	0.0000	2,000
2013/01/17	JBAF	19/03/2014			Jibar Tradeable Future	5.1000	94.9000	5.0900	94.9100	(0.196)	0.0000	0.0000	1,500
2013/01/17	JBAF	18/06/2014			Jibar Tradeable Future	5.2200	94.7800	5.2000	94.8000	(0.383)	0.0000	0.0000	800
2013/01/17	JBAF	17/09/2014			Jibar Tradeable Future	5.3600	94.6400	5.3400	94.6600	(0.373)	0.0000	0.0000	0
2013/01/17	JBAF	17/12/2014			Jibar Tradeable Future	5.5100	94.4900	5.4900	94.5100	(0.363)	0.0000	0.0000	0
2013/01/17	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/01/17	R023	07/02/2013			Bond Future	6.6973	111.1353	6.7068	111.0632	0.142	0.0000	0.0000	1,630
2013/01/17	R023	07/02/2013	7.04	Call	Bond Future	2,556.5500	2.5566	2,484.4600	2.4845	(2.820)	0	0	0
2013/01/17	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R023	07/02/2013	7.05	Call	Bond Future	2,629.9700	2.6300	2,557.8800	2.5579	(2.741)	0	0	0
2013/01/17	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R023	07/02/2013	7.06	Call	Bond Future	2,703.3200	2.7033	2,631.2300	2.6312	(2.667)	0	0	0
2013/01/17	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R023	02/05/2013			Bond Future	6.7421	108.5688	6.7519	108.4959	0.146	0.0000	0.0000	2
2013/01/17	R023	02/05/2013	7.04	Call	Bond Future	2,181.0000	2.1810	2,108.1100	2.1081	(3.342)	0	0	0
2013/01/17	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R023	02/05/2013	7.05	Call	Bond Future	2,253.2200	2.2532	2,180.3300	2.1803	(3.235)	0	0	0
2013/01/17	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R023	02/05/2013	7.06	Call	Bond Future	2,325.3800	2.3254	2,252.4900	2.2525	(3.135)	0	0	0
2013/01/17	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R023	01/08/2013			Bond Future	6.7937	109.9893	6.8038	109.9156	0.150	0.0000	0.0000	0
2013/01/17	R023	01/08/2013	7.29	Call	Bond Future	3,519.5200	3.5195	3,445.8100	3.4458	(2.094)	0	0	0
2013/01/17	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R023	01/08/2013	7.30	Call	Bond Future	3,588.8900	3.5889	3,515.1800	3.5152	(2.054)	0	0	0
2013/01/17	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R023	01/08/2013	7.31	Call	Bond Future	3,658.2000	3.6582	3,584.4900	3.5845	(2.015)	0	0	0
2013/01/17	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R157	07/02/2013			Bond Future	5.3163	125.1103	5.3214	125.0967	0.095	0.0000	0.0000	6,033
2013/01/17	R157	07/02/2013	6.28	Call	Bond Future	2,544.1800	2.5442	2,530.6100	2.5306	(0.533)	0	0	0
2013/01/17	R157	07/02/2013	6.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R157	07/02/2013	6.50	Call	Bond Future	3,115.2000	3.1152	3,101.6300	3.1016	(0.436)	0	0	0
2013/01/17	R157	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R157	07/02/2013	6.70	Call	Bond Future	3,631.2100	3.6312	3,617.6400	3.6176	(0.374)	0	0	0
2013/01/17	R157	07/02/2013	6.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/17	R157	07/02/2013	6.75	Call	Bond Future	3,759.7500	3.7598	3,746.1800	3.7462	(0.361)	0	0	0
2013/01/17	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R157	07/02/2013	6.80	Call	Bond Future	3,888.1100	3.8881	3,874.5400	3.8745	(0.349)	0	0	0
2013/01/17	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R157	02/05/2013			Bond Future	5.3169	119.8245	5.3224	119.8109	0.105	0.0000	0.0000	13,241
2013/01/17	R157	02/05/2013	5.35	Call	Bond Future	518.3400	0.5183	508.9500	0.5090	(1.812)	0	0	0
2013/01/17	R157	02/05/2013	5.35	Put	Bond Future	437.6900	0.4377	441.8600	0.4419	0.953	0	0	0
2013/01/17	R157	02/05/2013	5.36	Call	Bond Future	531.4700	0.5315	521.9700	0.5220	(1.787)	0	0	0
2013/01/17	R157	02/05/2013	5.36	Put	Bond Future	426.4900	0.4265	430.5500	0.4305	0.952	0	0	0
2013/01/17	R157	02/05/2013	5.34	Call	Bond Future	505.4100	0.5054	496.1200	0.4961	(1.838)	0	0	0
2013/01/17	R157	02/05/2013	5.34	Put	Bond Future	449.1000	0.4491	453.3700	0.4534	0.951	0	0	0
2013/01/17	R157	07/11/2013			Bond Future	5.3274	116.2877	5.3346	116.2741	0.135	0.0000	0.0000	0
2013/01/17	R157	07/11/2013	5.60	Call	Bond Future	971.2800	0.9713	961.7200	0.9617	(0.984)	0	0	0
2013/01/17	R157	07/11/2013	5.60	Put	Bond Future	456.5700	0.4566	460.6600	0.4607	0.896	0	0	0
2013/01/17	R157	07/11/2013	5.61	Call	Bond Future	983.3000	0.9833	973.6800	0.9737	(0.978)	0	0	0
2013/01/17	R157	07/11/2013	5.61	Put	Bond Future	449.7700	0.4498	453.8000	0.4538	0.896	0	0	0
2013/01/17	R157	07/11/2013	5.59	Call	Bond Future	959.3400	0.9593	949.8300	0.9498	(0.991)	0	0	0
2013/01/17	R157	07/11/2013	5.59	Put	Bond Future	463.4500	0.4634	467.5900	0.4676	0.893	0	0	0
2013/01/17	R186	07/02/2013			Bond Future	7.1586	130.5707	7.1832	130.3155	0.343	0.0000	0.0000	60,847
2013/01/17	R186	07/02/2013	7.00	Call	Bond Future	776.7500	0.7767	666.7000	0.6667	(14.168)	0	0	10,300
2013/01/17	R186	07/02/2013	7.00	Put	Bond Future	2,441.4900	2.4415	2,586.5900	2.5866	5.943	0	0	0
2013/01/17	R186	07/02/2013	7.25	Call	Bond Future	1,980.4600	1.9805	1,796.0000	1.7960	(9.314)	0	0	670
2013/01/17	R186	07/02/2013	7.25	Put	Bond Future	1,034.4700	1.0345	1,105.1600	1.1052	6.833	0	0	0
2013/01/17	R186	07/02/2013	7.29	Call	Bond Future	2,237.1500	2.2372	2,042.6500	2.0426	(8.694)	0	0	0
2013/01/17	R186	07/02/2013	7.29	Put	Bond Future	880.2100	0.8802	940.8600	0.9409	6.890	0	0	100
2013/01/17	R186	07/02/2013	8.50	Call	Bond Future	12,960.9100	12.9609	12,705.7500	12.7058	(1.969)	0	0	0
2013/01/17	R186	07/02/2013	8.50	Put	Bond Future	0.1800	0.0002	0.1700	0.0002	(5.556)	0	0	0
2013/01/17	R186	07/02/2013	8.55	Call	Bond Future	13,407.7100	13.4077	13,152.5500	13.1526	(1.903)	0	0	0
2013/01/17	R186	07/02/2013	8.55	Put	Bond Future	0.1100	0.0001	0.1000	0.0001	(9.091)	0	0	0
2013/01/17	R186	07/02/2013	8.32	Call	Bond Future	11,332.5600	11.3326	11,077.3700	11.0774	(2.252)	0	0	0
2013/01/17	R186	07/02/2013	8.32	Put	Bond Future	1.0900	0.0011	1.0500	0.0011	(3.670)	0	0	2,000
2013/01/17	R186	07/02/2013	8.45	Call	Bond Future	12,511.7000	12.5117	12,256.5300	12.2565	(2.039)	0	0	0
2013/01/17	R186	07/02/2013	8.45	Put	Bond Future	0.3100	0.0003	0.2900	0.0003	(6.452)	0	0	0
2013/01/17	R186	07/02/2013	8.47	Call	Bond Future	12,691.6700	12.6917	12,436.5000	12.4365	(2.011)	0	0	0
2013/01/17	R186	07/02/2013	8.47	Put	Bond Future	0.2500	0.0003	0.2300	0.0002	(8.000)	0	0	0
2013/01/17	R186	07/02/2013	7.50	Call	Bond Future	3,819.6700	3.8197	3,586.8900	3.5869	(6.094)	0	0	540
2013/01/17	R186	07/02/2013	7.50	Put	Bond Future	335.1800	0.3352	357.5500	0.3576	6.674	0	0	0
2013/01/17	R186	07/02/2013	7.75	Call	Bond Future	6,034.7400	6.0347	5,783.7600	5.7838	(4.159)	0	0	1,000
2013/01/17	R186	07/02/2013	7.75	Put	Bond Future	81.6800	0.0817	85.8500	0.0859	5.105	0	0	0
2013/01/17	R186	07/02/2013	8.00	Call	Bond Future	8,368.8400	8.3688	8,113.9900	8.1140	(3.045)	0	0	0
2013/01/17	R186	07/02/2013	8.00	Put	Bond Future	14.9500	0.0150	15.2500	0.0152	2.007	0	0	150
2013/01/17	R186	02/05/2013			Bond Future	7.2127	132.1527	7.2380	131.8946	0.351	0.0000	0.0000	122
2013/01/17	R186	02/05/2013	7.39	Call	Bond Future	4,304.7100	4.3047	4,136.5900	4.1366	(3.905)	0	0	0
2013/01/17	R186	02/05/2013	7.39	Put	Bond Future	2,511.2400	2.5112	2,601.2300	2.6012	3.583	0	0	0
2013/01/17	R186	02/05/2013	7.40	Call	Bond Future	4,363.9200	4.3639	4,194.6400	4.1946	(3.879)	0	0	0
2013/01/17	R186	02/05/2013	7.40	Put	Bond Future	2,470.3300	2.4703	2,559.1600	2.5592	3.596	0	0	0
2013/01/17	R186	02/05/2013	7.41	Call	Bond Future	4,423.5300	4.4235	4,253.0900	4.2531	(3.853)	0	0	0

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2013/01/17	R186	02/05/2013	7.41	Put	Bond Future	2,429.9300	2.4299	2,517.6000	2.5176	3.608	0	0	0
2013/01/17	R186	02/05/2013	6.75	Call	Bond Future	1,468.0800	1.4681	1,380.8700	1.3809	(5.940)	0	0	114
2013/01/17	R186	02/05/2013	6.75	Put	Bond Future	6,318.9500	6.3189	6,489.8500	6.4899	2.705	0	0	0
2013/01/17	R186	07/11/2013			Bond Future	7.3430	130.4002	7.3701	130.1354	0.369	0.0000	0.0000	0
2013/01/17	R186	07/11/2013	8.75	Call	Bond Future	14,284.1500	14.2841	14,058.8900	14.0589	(1.577)	0	0	0
2013/01/17	R186	07/11/2013	8.75	Put	Bond Future	1,486.4800	1.4865	1,526.1000	1.5261	2.665	0	0	130
2013/01/17	R186	07/11/2013	8.14	Call	Bond Future	10,285.1200	10.2851	10,087.4600	10.0875	(1.922)	0	0	0
2013/01/17	R186	07/11/2013	8.14	Put	Bond Future	2,802.0500	2.8020	2,869.2700	2.8693	2.399	0	0	0
2013/01/17	R186	07/11/2013	8.15	Call	Bond Future	10,348.4300	10.3484	10,150.2400	10.1502	(1.915)	0	0	0
2013/01/17	R186	07/11/2013	8.15	Put	Bond Future	2,775.4400	2.7754	2,842.1300	2.8421	2.403	0	0	0
2013/01/17	R186	07/11/2013	8.16	Call	Bond Future	10,411.8600	10.4119	10,213.1400	10.2131	(1.909)	0	0	0
2013/01/17	R186	07/11/2013	8.16	Put	Bond Future	2,749.0500	2.7490	2,815.2100	2.8152	2.407	0	0	0
2013/01/17	R189	07/02/2013			Bond Future	218.0174	218.0174	218.0249	218.0249	0.003	0.0000	0.0000	154
2013/01/17	R189	07/02/2013	212.99	Call	Bond Future	5,027.4100	5.0274	5,034.8900	5.0349	0.149	0	0	0
2013/01/17	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R189	07/02/2013	213.00	Call	Bond Future	5,017.4100	5.0174	5,024.8900	5.0249	0.149	0	0	0
2013/01/17	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R189	07/02/2013	213.01	Call	Bond Future	5,007.4100	5.0074	5,014.8900	5.0149	0.149	0	0	0
2013/01/17	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R197	07/02/2013			Bond Future	287.6443	287.6443	287.6681	287.6681	0.008	0.0000	0.0000	2,633
2013/01/17	R197	07/02/2013	278.99	Call	Bond Future	8,654.3200	8.6543	8,678.1000	8.6781	0.275	0	0	0
2013/01/17	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R197	07/02/2013	279.00	Call	Bond Future	8,644.3200	8.6443	8,668.1000	8.6681	0.275	0	0	0
2013/01/17	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R197	07/02/2013	279.01	Call	Bond Future	8,634.3200	8.6343	8,658.1000	8.6581	0.275	0	0	0
2013/01/17	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R197	02/05/2013			Bond Future	291.2699	291.2699	291.2939	291.2939	0.008	0.0000	0.0000	40
2013/01/17	R197	02/05/2013	282.39	Call	Bond Future	8,879.9200	8.8799	8,903.8600	8.9039	0.270	0	0	0
2013/01/17	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R197	02/05/2013	282.40	Call	Bond Future	8,869.9200	8.8699	8,893.8600	8.8939	0.270	0	0	0
2013/01/17	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R197	02/05/2013	282.41	Call	Bond Future	8,859.9200	8.8599	8,883.8600	8.8839	0.270	0	0	0
2013/01/17	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R201	07/02/2013			Bond Future	5.0466	107.7412	5.0521	107.7311	0.110	0.0000	0.0000	1,540
2013/01/17	R201	07/02/2013	4.98	Call	Bond Future	76.8200	0.0768	70.6000	0.0706	(8.097)	0	0	0
2013/01/17	R201	07/02/2013	4.98	Put	Bond Future	198.4800	0.1985	202.3500	0.2023	1.950	0	0	0
2013/01/17	R201	07/02/2013	5.60	Call	Bond Future	1,003.8500	1.0039	993.7400	0.9937	(1.007)	0	0	0
2013/01/17	R201	07/02/2013	5.60	Put	Bond Future	0.1500	0.0002	0.1300	0.0001	(13.333)	0	0	0
2013/01/17	R201	07/02/2013	6.20	Call	Bond Future	2,077.9500	2.0779	2,067.8600	2.0679	(0.486)	0	0	0
2013/01/17	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R201	07/02/2013	6.25	Call	Bond Future	2,166.8200	2.1668	2,156.7300	2.1567	(0.466)	0	0	0
2013/01/17	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R201	07/02/2013	6.30	Call	Bond Future	2,255.5900	2.2556	2,245.5000	2.2455	(0.447)	0	0	0
2013/01/17	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R201	02/05/2013			Bond Future	5.0097	109.0466	5.0160	109.0365	0.126	0.0000	0.0000	4

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2013/01/17	R201	02/05/2013	4.05	Call	Bond Future	0.9100	0.0009	0.8300	0.0008	(8.791)	0	0	0
2013/01/17	R201	02/05/2013	4.05	Put	Bond Future	1,553.5500	1.5535	1,563.5900	1.5636	0.646	0	0	0
2013/01/17	R201	02/05/2013	4.06	Call	Bond Future	1.0100	0.0010	0.9100	0.0009	(9.901)	0	0	0
2013/01/17	R201	02/05/2013	4.06	Put	Bond Future	1,537.3100	1.5373	1,547.3300	1.5473	0.652	0	0	0
2013/01/17	R201	02/05/2013	4.04	Call	Bond Future	0.8300	0.0008	0.7500	0.0008	(9.639)	0	0	0
2013/01/17	R201	02/05/2013	4.04	Put	Bond Future	1,569.8000	1.5698	1,579.8400	1.5798	0.640	0	0	0
2013/01/17	R201	07/11/2013			Bond Future	4.8774	107.5567	4.8866	107.5466	0.189	0.0000	0.0000	0
2013/01/17	R201	07/11/2013	4.80	Call	Bond Future	304.1200	0.3041	298.8900	0.2989	(1.720)	0	0	0
2013/01/17	R201	07/11/2013	4.80	Put	Bond Future	389.2200	0.3892	394.0900	0.3941	1.251	0	0	0
2013/01/17	R201	07/11/2013	4.81	Call	Bond Future	309.5800	0.3096	304.3000	0.3043	(1.706)	0	0	0
2013/01/17	R201	07/11/2013	4.81	Put	Bond Future	383.6800	0.3837	388.5000	0.3885	1.256	0	0	0
2013/01/17	R201	07/11/2013	4.79	Call	Bond Future	298.7100	0.2987	293.5400	0.2935	(1.731)	0	0	0
2013/01/17	R201	07/11/2013	4.79	Put	Bond Future	394.8100	0.3948	399.7400	0.3997	1.249	0	0	0
2013/01/17	R202	07/02/2013			Bond Future	218.7733	218.7733	218.7952	218.7952	0.010	0.0000	0.0000	50,656
2013/01/17	R202	07/02/2013	204.99	Call	Bond Future	13,783.2500	13.7833	13,805.2200	13.8052	0.159	0	0	0
2013/01/17	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R202	07/02/2013	205.00	Call	Bond Future	13,773.2500	13.7733	13,795.2200	13.7952	0.160	0	0	0
2013/01/17	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R202	07/02/2013	205.01	Call	Bond Future	13,763.2500	13.7633	13,785.2200	13.7852	0.160	0	0	0
2013/01/17	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R202	02/05/2013			Bond Future	221.5306	221.5306	221.5531	221.5531	0.010	0.0000	0.0000	1
2013/01/17	R202	02/05/2013	211.04	Call	Bond Future	10,490.5500	10.4906	10,513.1400	10.5131	0.215	0	0	0
2013/01/17	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R202	02/05/2013	211.05	Call	Bond Future	10,480.5500	10.4806	10,503.1400	10.5031	0.216	0	0	0
2013/01/17	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R202	02/05/2013	211.06	Call	Bond Future	10,470.5500	10.4706	10,493.1400	10.4931	0.216	0	0	0
2013/01/17	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R203	07/02/2013			Bond Future	5.7374	113.4163	5.7725	113.2679	0.613	0.0000	0.0000	19,398
2013/01/17	R203	07/02/2013	5.54	Call	Bond Future	143.4200	0.1434	106.0100	0.1060	(26.084)	0	0	10,000
2013/01/17	R203	07/02/2013	5.54	Put	Bond Future	980.4500	0.9805	1,091.4700	1.0915	11.323	0	0	0
2013/01/17	R203	07/02/2013	6.11	Call	Bond Future	1,602.9600	1.6030	1,463.7900	1.4638	(8.682)	0	0	12,600
2013/01/17	R203	07/02/2013	6.11	Put	Bond Future	43.4800	0.0435	52.7400	0.0527	21.297	0	0	3,254
2013/01/17	R203	07/02/2013	6.45	Call	Bond Future	2,960.7000	2.9607	2,812.6600	2.8127	(5.000)	0	0	0
2013/01/17	R203	07/02/2013	6.45	Put	Bond Future	1.8400	0.0018	2.2300	0.0022	21.196	0	0	0
2013/01/17	R203	07/02/2013	6.94	Call	Bond Future	4,936.9800	4.9370	4,788.5500	4.7886	(3.006)	0	0	0
2013/01/17	R203	07/02/2013	6.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R203	07/02/2013	7.15	Call	Bond Future	5,771.0400	5.7710	5,622.6100	5.6226	(2.572)	0	0	0
2013/01/17	R203	07/02/2013	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R203	07/02/2013	6.50	Call	Bond Future	3,163.8400	3.1638	3,015.6300	3.0156	(4.684)	0	0	0
2013/01/17	R203	07/02/2013	6.50	Put	Bond Future	1.0600	0.0011	1.2800	0.0013	20.755	0	0	0
2013/01/17	R203	07/02/2013	6.55	Call	Bond Future	3,366.8300	3.3668	3,218.5200	3.2185	(4.405)	0	0	0
2013/01/17	R203	07/02/2013	6.55	Put	Bond Future	0.6000	0.0006	0.7200	0.0007	20.000	0	0	0
2013/01/17	R203	07/02/2013	6.65	Call	Bond Future	3,771.8900	3.7719	3,623.4900	3.6235	(3.934)	0	0	0
2013/01/17	R203	07/02/2013	6.65	Put	Bond Future	0.1800	0.0002	0.2100	0.0002	16.667	0	0	30,250
2013/01/17	R203	02/05/2013			Bond Future	5.7639	110.6339	5.8012	110.4838	0.648	0.0000	0.0000	22
2013/01/17	R203	02/05/2013	5.90	Call	Bond Future	1,269.0000	1.2690	1,177.2400	1.1772	(7.231)	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
2013/01/17	R203	02/05/2013	5.90	Put	Bond Future	723.2100	0.7232	781.6000	0.7816	8.074	0	0	0
2013/01/17	R203	02/05/2013	5.91	Call	Bond Future	1,292.9400	1.2929	1,200.2300	1.2002	(7.170)	0	0	0
2013/01/17	R203	02/05/2013	5.91	Put	Bond Future	707.1900	0.7072	764.6300	0.7646	8.122	0	0	0
2013/01/17	R203	02/05/2013	5.89	Call	Bond Future	1,245.3000	1.2453	1,154.4900	1.1545	(7.292)	0	0	0
2013/01/17	R203	02/05/2013	5.89	Put	Bond Future	739.4900	0.7395	798.8300	0.7988	8.024	0	0	0
2013/01/17	R203	07/11/2013			Bond Future	5.8397	109.4938	5.8829	109.3398	0.740	0.0000	0.0000	0
2013/01/17	R203	07/11/2013	571.00	Call	Bond Future	107,264.2400	107.2642	107,110.2900	107.1103	(0.144)	0	0	0
2013/01/17	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R203	07/11/2013	5.99	Call	Bond Future	1,824.4700	1.8245	1,736.5700	1.7366	(4.818)	0	0	0
2013/01/17	R203	07/11/2013	5.99	Put	Bond Future	1,290.1400	1.2901	1,356.1900	1.3562	5.120	0	0	0
2013/01/17	R203	07/11/2013	6.00	Call	Bond Future	1,844.7300	1.8447	1,756.2700	1.7563	(4.795)	0	0	0
2013/01/17	R203	07/11/2013	6.00	Put	Bond Future	1,274.9700	1.2750	1,340.4600	1.3405	5.137	0	0	0
2013/01/17	R203	07/11/2013	6.01	Call	Bond Future	1,865.0900	1.8651	1,776.0800	1.7761	(4.772)	0	0	0
2013/01/17	R203	07/11/2013	6.01	Put	Bond Future	1,259.9200	1.2599	1,324.8600	1.3249	5.154	0	0	0
2013/01/17	R203	07/11/2013	5.71	Call	Bond Future	1,304.3400	1.3043	1,232.4100	1.2324	(5.515)	0	0	15
2013/01/17	R203	07/11/2013	5.71	Put	Bond Future	1,767.7800	1.7678	1,849.8000	1.8498	4.640	0	0	0
2013/01/17	R204	07/02/2013			Bond Future	5.9988	110.9109	6.0186	110.8086	0.331	0.0000	0.0000	16,672
2013/01/17	R204	07/02/2013	7.29	Call	Bond Future	6,425.8900	6.4259	6,323.5100	6.3235	(1.593)	0	0	0
2013/01/17	R204	07/02/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R204	07/02/2013	7.45	Call	Bond Future	7,189.5700	7.1896	7,087.1900	7.0872	(1.424)	0	0	0
2013/01/17	R204	07/02/2013	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R204	07/02/2013	7.95	Call	Bond Future	9,531.7000	9.5317	9,429.3200	9.4293	(1.074)	0	0	0
2013/01/17	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R204	07/02/2013	8.00	Call	Bond Future	9,762.2600	9.7623	9,659.8800	9.6599	(1.049)	0	0	0
2013/01/17	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R204	07/02/2013	8.05	Call	Bond Future	9,992.1800	9.9922	9,889.8000	9.8898	(1.025)	0	0	0
2013/01/17	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R204	02/05/2013			Bond Future	6.0348	112.2548	6.0556	112.1513	0.345	0.0000	0.0000	24
2013/01/17	R204	02/05/2013	6.30	Call	Bond Future	2,084.0600	2.0841	2,010.6600	2.0107	(3.522)	0	0	0
2013/01/17	R204	02/05/2013	6.30	Put	Bond Future	775.0300	0.7750	805.0900	0.8051	3.879	0	0	0
2013/01/17	R204	02/05/2013	6.31	Call	Bond Future	2,116.5700	2.1166	2,042.6300	2.0426	(3.493)	0	0	0
2013/01/17	R204	02/05/2013	6.31	Put	Bond Future	758.5600	0.7586	788.0800	0.7881	3.892	0	0	0
2013/01/17	R204	02/05/2013	6.29	Call	Bond Future	2,051.8000	2.0518	1,978.9200	1.9789	(3.552)	0	0	0
2013/01/17	R204	02/05/2013	6.29	Put	Bond Future	791.7800	0.7918	822.3600	0.8224	3.862	0	0	0
2013/01/17	R204	07/11/2013			Bond Future	6.1291	111.2353	6.1525	111.1293	0.381	0.0000	0.0000	0
2013/01/17	R204	07/11/2013	6.30	Call	Bond Future	2,565.9100	2.5659	2,502.6300	2.5026	(2.466)	0	0	0
2013/01/17	R204	07/11/2013	6.30	Put	Bond Future	1,793.5200	1.7935	1,836.2800	1.8363	2.384	0	0	0
2013/01/17	R204	07/11/2013	6.31	Call	Bond Future	2,592.1800	2.5922	2,528.5500	2.5285	(2.455)	0	0	0
2013/01/17	R204	07/11/2013	6.31	Put	Bond Future	1,774.7900	1.7748	1,817.2000	1.8172	2.390	0	0	0
2013/01/17	R204	07/11/2013	7.00	Call	Bond Future	4,667.7200	4.6677	4,583.9700	4.5840	(1.794)	0	0	0
2013/01/17	R204	07/11/2013	7.00	Put	Bond Future	800.6200	0.8006	822.9100	0.8229	2.784	0	0	180
2013/01/17	R204	07/11/2013	6.29	Call	Bond Future	2,539.7800	2.5398	2,476.8400	2.4768	(2.478)	0	0	0
2013/01/17	R204	07/11/2013	6.29	Put	Bond Future	1,812.4100	1.8124	1,855.5100	1.8555	2.378	0	0	0
2013/01/17	R206	07/02/2013			Bond Future	5.0781	102.7303	5.0786	102.7299	0.010	0.0000	0.0000	1,120
2013/01/17	R206	07/02/2013	4.76	Call	Bond Future	0.4100	0.0004	0.3300	0.0003	(19.512)	0	0	0
2013/01/17	R206	07/02/2013	4.76	Put	Bond Future	289.4200	0.2894	289.8000	0.2898	0.131	0	0	0

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2013/01/17	R206	07/02/2013	5.00	Call	Bond Future	22.6300	0.0226	21.5200	0.0215	(4.905)	0	0	0
2013/01/17	R206	07/02/2013	5.00	Put	Bond Future	93.4900	0.0935	92.8400	0.0928	(0.695)	0	0	0
2013/01/17	R206	07/02/2013	5.95	Call	Bond Future	785.6000	0.7856	785.1400	0.7851	(0.059)	0	0	0
2013/01/17	R206	07/02/2013	5.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R206	07/02/2013	6.00	Call	Bond Future	830.3600	0.8304	829.9000	0.8299	(0.055)	0	0	0
2013/01/17	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R206	07/02/2013	6.05	Call	Bond Future	875.1000	0.8751	874.6400	0.8746	(0.053)	0	0	0
2013/01/17	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R206	02/05/2013			Bond Future	5.0161	103.9751	5.0166	103.9747	0.011	0.0000	0.0000	23
2013/01/17	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R206	02/05/2013	3.40	Put	Bond Future	1,113.1500	1.1131	1,113.5100	1.1135	0.032	0	0	0
2013/01/17	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R206	02/05/2013	3.41	Put	Bond Future	1,106.2000	1.1062	1,106.5600	1.1066	0.033	0	0	0
2013/01/17	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R206	02/05/2013	3.39	Put	Bond Future	1,120.1000	1.1201	1,120.4600	1.1205	0.032	0	0	0
2013/01/17	R206	07/11/2013			Bond Future	4.1640	102.9980	4.1646	102.9979	0.013	0.0000	0.0000	0
2013/01/17	R206	07/11/2013	4.30	Call	Bond Future	61.1800	0.0612	61.0500	0.0611	(0.212)	0	0	0
2013/01/17	R206	07/11/2013	4.30	Put	Bond Future	36.8100	0.0368	36.7700	0.0368	(0.109)	0	0	0
2013/01/17	R206	07/11/2013	4.31	Call	Bond Future	62.2300	0.0622	62.0900	0.0621	(0.225)	0	0	0
2013/01/17	R206	07/11/2013	4.31	Put	Bond Future	36.0700	0.0361	36.0200	0.0360	(0.139)	0	0	0
2013/01/17	R206	07/11/2013	4.29	Call	Bond Future	60.1400	0.0601	60.0100	0.0600	(0.216)	0	0	0
2013/01/17	R206	07/11/2013	4.29	Put	Bond Future	37.5700	0.0376	37.5300	0.0375	(0.106)	0	0	0
2013/01/17	R207	07/02/2013			Bond Future	6.2304	106.2166	6.2501	106.1033	0.317	0.0000	0.0000	11,309
2013/01/17	R207	07/02/2013	7.66	Call	Bond Future	7,836.1900	7.8362	7,722.9000	7.7229	(1.446)	0	0	0
2013/01/17	R207	07/02/2013	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R207	07/02/2013	7.80	Call	Bond Future	8,564.4700	8.5645	8,451.1800	8.4512	(1.323)	0	0	0
2013/01/17	R207	07/02/2013	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R207	07/02/2013	8.20	Call	Bond Future	10,608.6500	10.6087	10,495.3600	10.4954	(1.068)	0	0	0
2013/01/17	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R207	07/02/2013	8.25	Call	Bond Future	10,860.4100	10.8604	10,747.1200	10.7471	(1.043)	0	0	0
2013/01/17	R207	07/02/2013	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R207	07/02/2013	8.30	Call	Bond Future	11,111.3500	11.1113	10,998.0600	10.9981	(1.020)	0	0	0
2013/01/17	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R207	02/05/2013			Bond Future	6.2727	107.5036	6.2933	107.3890	0.328	0.0000	0.0000	0
2013/01/17	R207	02/05/2013	6.45	Call	Bond Future	2,155.8600	2.1559	2,079.9300	2.0799	(3.522)	0	0	0
2013/01/17	R207	02/05/2013	6.45	Put	Bond Future	1,173.9600	1.1740	1,212.6000	1.2126	3.291	0	0	0
2013/01/17	R207	02/05/2013	6.46	Call	Bond Future	2,189.2800	2.1893	2,112.7700	2.1128	(3.495)	0	0	0
2013/01/17	R207	02/05/2013	6.46	Put	Bond Future	1,152.3300	1.1523	1,190.3900	1.1904	3.303	0	0	0
2013/01/17	R207	02/05/2013	6.44	Call	Bond Future	2,122.7000	2.1227	2,047.3500	2.0474	(3.550)	0	0	0
2013/01/17	R207	02/05/2013	6.44	Put	Bond Future	1,195.8900	1.1959	1,235.1100	1.2351	3.280	0	0	0
2013/01/17	R207	07/11/2013			Bond Future	6.3769	106.7500	6.3996	106.6326	0.356	0.0000	0.0000	0
2013/01/17	R207	07/11/2013	6.70	Call	Bond Future	3,594.5800	3.5946	3,518.9900	3.5190	(2.103)	0	0	0
2013/01/17	R207	07/11/2013	6.70	Put	Bond Future	1,939.1700	1.9392	1,981.0000	1.9810	2.157	0	0	0
2013/01/17	R207	07/11/2013	6.71	Call	Bond Future	3,625.7900	3.6258	3,549.8600	3.5499	(2.094)	0	0	0
2013/01/17	R207	07/11/2013	6.71	Put	Bond Future	1,919.6600	1.9197	1,961.1500	1.9612	2.161	0	0	0
2013/01/17	R207	07/11/2013	6.69	Call	Bond Future	3,563.5000	3.5635	3,488.2400	3.4882	(2.112)	0	0	0
2013/01/17	R207	07/11/2013	6.69	Put	Bond Future	1,958.8500	1.9588	2,001.0100	2.0010	2.152	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/17	R208	07/02/2013			Bond Future	6.3602	104.9380	6.3698	104.8768	0.151	0.0000	0.0000	19,911
2013/01/17	R208	07/02/2013	6.00	Call	Bond Future	116.9300	0.1169	101.0400	0.1010	(13.589)	0	0	12,250
2013/01/17	R208	07/02/2013	6.00	Put	Bond Future	2,442.4500	2.4425	2,487.7900	2.4878	1.856	0	0	0
2013/01/17	R208	07/02/2013	7.78	Call	Bond Future	8,567.3500	8.5674	8,506.1200	8.5061	(0.715)	0	0	0
2013/01/17	R208	07/02/2013	7.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R208	07/02/2013	7.85	Call	Bond Future	8,966.2700	8.9663	8,905.0400	8.9050	(0.683)	0	0	0
2013/01/17	R208	07/02/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R208	07/02/2013	8.83	Call	Bond Future	14,335.1600	14.3352	14,273.9300	14.2739	(0.427)	0	0	0
2013/01/17	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R208	07/02/2013	7.95	Call	Bond Future	9,532.5100	9.5325	9,471.2800	9.4713	(0.642)	0	0	0
2013/01/17	R208	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R208	07/02/2013	8.00	Call	Bond Future	9,814.0200	9.8140	9,752.7900	9.7528	(0.624)	0	0	0
2013/01/17	R208	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R208	07/02/2013	8.05	Call	Bond Future	10,094.4700	10.0945	10,033.2400	10.0332	(0.607)	0	0	0
2013/01/17	R208	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R208	02/05/2013			Bond Future	6.4002	102.8164	6.4102	102.7545	0.156	0.0000	0.0000	47
2013/01/17	R208	02/05/2013	6.66	Call	Bond Future	2,706.4400	2.7064	2,658.5400	2.6585	(1.770)	0	0	0
2013/01/17	R208	02/05/2013	6.66	Put	Bond Future	1,109.4300	1.1094	1,123.4500	1.1234	1.264	0	0	0
2013/01/17	R208	02/05/2013	6.64	Call	Bond Future	2,628.6100	2.6286	2,581.2700	2.5813	(1.801)	0	0	0
2013/01/17	R208	02/05/2013	6.64	Put	Bond Future	1,153.4400	1.1534	1,168.0200	1.1680	1.264	0	0	0
2013/01/17	R208	02/05/2013	6.65	Call	Bond Future	2,667.3900	2.6674	2,619.7700	2.6198	(1.785)	0	0	0
2013/01/17	R208	02/05/2013	6.65	Put	Bond Future	1,131.2700	1.1313	1,145.5700	1.1456	1.264	0	0	0
2013/01/17	R208	07/11/2013			Bond Future	6.5015	102.2266	6.5123	102.1632	0.167	0.0000	0.0000	0
2013/01/17	R208	07/11/2013	6.81	Call	Bond Future	4,049.4400	4.0494	4,006.0500	4.0061	(1.072)	0	0	0
2013/01/17	R208	07/11/2013	6.81	Put	Bond Future	2,266.4500	2.2665	2,286.4200	2.2864	0.881	0	0	0
2013/01/17	R208	07/11/2013	7.50	Call	Bond Future	6,719.5500	6.7196	6,666.3600	6.6664	(0.792)	0	0	0
2013/01/17	R208	07/11/2013	7.50	Put	Bond Future	1,086.2300	1.0862	1,096.4000	1.0964	0.936	0	0	230
2013/01/17	R208	07/11/2013	6.79	Call	Bond Future	3,980.9700	3.9810	3,937.9300	3.9379	(1.081)	0	0	0
2013/01/17	R208	07/11/2013	6.79	Put	Bond Future	2,312.3900	2.3124	2,332.7100	2.3327	0.879	0	0	0
2013/01/17	R208	07/11/2013	6.80	Call	Bond Future	4,015.1400	4.0151	3,971.9200	3.9719	(1.076)	0	0	0
2013/01/17	R208	07/11/2013	6.80	Put	Bond Future	2,289.3300	2.2893	2,309.4700	2.3095	0.880	0	0	0
2013/01/17	R209	07/02/2013			Bond Future	7.9494	84.4515	7.9739	84.2305	0.308	0.0000	0.0000	11,460
2013/01/17	R209	07/02/2013	8.63	Call	Bond Future	5,853.4700	5.8535	5,634.0100	5.6340	(3.749)	0	0	0
2013/01/17	R209	07/02/2013	8.63	Put	Bond Future	36.3400	0.0363	37.9500	0.0380	4.430	0	0	11,000
2013/01/17	R209	07/02/2013	8.83	Call	Bond Future	7,413.3100	7.4133	7,192.3800	7.1924	(2.980)	0	0	0
2013/01/17	R209	07/02/2013	8.83	Put	Bond Future	8.4600	0.0085	8.6000	0.0086	1.655	0	0	14,000
2013/01/17	R209	07/02/2013	8.95	Call	Bond Future	8,335.8700	8.3359	8,114.7900	8.1148	(2.652)	0	0	0
2013/01/17	R209	07/02/2013	8.95	Put	Bond Future	3.2300	0.0032	3.2200	0.0032	(0.310)	0	0	0
2013/01/17	R209	07/02/2013	9.10	Call	Bond Future	9,467.8300	9.4678	9,246.7300	9.2467	(2.335)	0	0	0
2013/01/17	R209	07/02/2013	9.10	Put	Bond Future	0.8500	0.0009	0.8200	0.0008	(3.529)	0	0	0
2013/01/17	R209	07/02/2013	9.00	Call	Bond Future	8,715.9800	8.7160	8,494.8800	8.4949	(2.537)	0	0	0
2013/01/17	R209	07/02/2013	9.00	Put	Bond Future	2.1200	0.0021	2.0900	0.0021	(1.415)	0	0	0
2013/01/17	R209	07/02/2013	9.05	Call	Bond Future	9,093.3100	9.0933	8,872.2100	8.8722	(2.431)	0	0	0
2013/01/17	R209	07/02/2013	9.05	Put	Bond Future	1.3500	0.0014	1.3200	0.0013	(2.222)	0	0	0
2013/01/17	R209	07/02/2013	9.06	Call	Bond Future	9,168.4500	9.1685	8,947.3400	8.9473	(2.412)	0	0	0
2013/01/17	R209	07/02/2013	9.06	Put	Bond Future	1.2400	0.0012	1.2000	0.0012	(3.226)	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
2013/01/17	R209	02/05/2013			Bond Future	8.0049	82.3331	8.0299	82.1094	0.313	0.0000	0.0000	33
2013/01/17	R209	02/05/2013	8.01	Call	Bond Future	3,003.3900	3.0034	2,874.2200	2.8742	(4.301)	0	0	0
2013/01/17	R209	02/05/2013	8.01	Put	Bond Future	2,957.4700	2.9575	3,052.0000	3.0520	3.196	0	0	0
2013/01/17	R209	02/05/2013	7.99	Call	Bond Future	2,915.2900	2.9153	2,788.2600	2.7883	(4.357)	0	0	0
2013/01/17	R209	02/05/2013	7.99	Put	Bond Future	3,048.2800	3.0483	3,144.9500	3.1450	3.171	0	0	0
2013/01/17	R209	02/05/2013	8.00	Call	Bond Future	2,958.9000	2.9589	2,830.8000	2.8308	(4.329)	0	0	0
2013/01/17	R209	02/05/2013	8.00	Put	Bond Future	3,002.3600	3.0024	3,097.9600	3.0980	3.184	0	0	0
2013/01/17	R209	07/11/2013			Bond Future	8.1361	81.4357	8.1625	81.2061	0.325	0.0000	0.0000	0
2013/01/17	R209	07/11/2013	8.81	Call	Bond Future	8,815.1900	8.8152	8,649.6000	8.6496	(1.878)	0	0	0
2013/01/17	R209	07/11/2013	8.81	Put	Bond Future	3,267.0400	3.2670	3,331.0300	3.3310	1.959	0	0	0
2013/01/17	R209	07/11/2013	9.50	Call	Bond Future	12,396.5100	12.3965	12,205.2600	12.2053	(1.543)	0	0	0
2013/01/17	R209	07/11/2013	9.50	Put	Bond Future	1,761.0000	1.7610	1,799.3300	1.7993	2.177	0	0	180
2013/01/17	R209	07/11/2013	8.79	Call	Bond Future	8,714.6600	8.7147	8,549.9600	8.5500	(1.890)	0	0	0
2013/01/17	R209	07/11/2013	8.79	Put	Bond Future	3,322.5500	3.3225	3,387.4300	3.3874	1.953	0	0	0
2013/01/17	R209	07/11/2013	8.80	Call	Bond Future	8,764.8800	8.7649	8,599.7300	8.5997	(1.884)	0	0	0
2013/01/17	R209	07/11/2013	8.80	Put	Bond Future	3,294.6900	3.2947	3,359.1200	3.3591	1.956	0	0	0
2013/01/17	R210	07/02/2013			Bond Future	166.5162	166.5162	166.6377	166.6377	0.073	0.0000	0.0000	1,237
2013/01/17	R210	07/02/2013	156.99	Call	Bond Future	9,526.2300	9.5262	9,647.7400	9.6477	1.276	0	0	0
2013/01/17	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R210	07/02/2013	157.00	Call	Bond Future	9,516.2300	9.5162	9,637.7400	9.6377	1.277	0	0	0
2013/01/17	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R210	07/02/2013	157.01	Call	Bond Future	9,506.2300	9.5062	9,627.7400	9.6277	1.278	0	0	0
2013/01/17	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R210	02/05/2013			Bond Future	166.7577	166.7577	166.8808	166.8808	0.074	0.0000	0.0000	7
2013/01/17	R210	02/05/2013	161.14	Call	Bond Future	5,617.7000	5.6177	5,740.7900	5.7408	2.191	0	0	0
2013/01/17	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R210	02/05/2013	161.15	Call	Bond Future	5,607.7000	5.6077	5,730.7900	5.7308	2.195	0	0	0
2013/01/17	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R210	02/05/2013	161.16	Call	Bond Future	5,597.7000	5.5977	5,720.7900	5.7208	2.199	0	0	0
2013/01/17	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R211	07/02/2013			Bond Future	126.1125	126.1125	126.3636	126.3636	0.199	0.0000	0.0000	522
2013/01/17	R211	07/02/2013	122.99	Call	Bond Future	3,122.4800	3.1225	3,373.6200	3.3736	8.043	0	0	0
2013/01/17	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R211	07/02/2013	123.00	Call	Bond Future	3,112.4800	3.1125	3,363.6200	3.3636	8.069	0	0	0
2013/01/17	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R211	07/02/2013	123.01	Call	Bond Future	3,102.4800	3.1025	3,353.6200	3.3536	8.095	0	0	0
2013/01/17	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R211	02/05/2013			Bond Future	127.7020	127.7020	127.9563	127.9563	0.199	0.0000	0.0000	7
2013/01/17	R211	02/05/2013	125.69	Call	Bond Future	2,012.0200	2.0120	2,266.3000	2.2663	12.638	0	0	0
2013/01/17	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R211	02/05/2013	125.70	Call	Bond Future	2,002.0200	2.0020	2,256.3000	2.2563	12.701	0	0	0
2013/01/17	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R211	02/05/2013	125.71	Call	Bond Future	1,992.0200	1.9920	2,246.3000	2.2463	12.765	0	0	0
2013/01/17	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R212	07/02/2013			Bond Future	132.7512	132.7512	133.1393	133.1393	0.292	0.0000	0.0000	10,659

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2013/01/17	R212	07/02/2013	128.99	Call	Bond Future	3,761.1700	3.7612	4,149.3100	4.1493	10.320	0	0	0
2013/01/17	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R212	07/02/2013	129.00	Call	Bond Future	3,751.1700	3.7512	4,139.3100	4.1393	10.347	0	0	0
2013/01/17	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R212	07/02/2013	129.01	Call	Bond Future	3,741.1700	3.7412	4,129.3100	4.1293	10.375	0	0	0
2013/01/17	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R212	02/05/2013			Bond Future	134.4244	134.4244	134.8175	134.8175	0.292	0.0000	0.0000	11
2013/01/17	R212	02/05/2013	131.09	Call	Bond Future	3,334.4100	3.3344	3,727.4800	3.7275	11.788	0	0	0
2013/01/17	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R212	02/05/2013	131.10	Call	Bond Future	3,324.4100	3.3244	3,717.4800	3.7175	11.824	0	0	0
2013/01/17	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R212	02/05/2013	131.11	Call	Bond Future	3,314.4100	3.3144	3,707.4800	3.7075	11.859	0	0	0
2013/01/17	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/17	R213	07/02/2013			Bond Future	7.6999	96.4205	7.7244	96.1959	0.318	0.0000	0.0000	10,414
2013/01/17	R213	07/02/2013	8.90	Call	Bond Future	10,150.1400	10.1501	9,925.4600	9.9255	(2.214)	0	0	0
2013/01/17	R213	07/02/2013	8.90	Put	Bond Future	1.7000	0.0017	1.6300	0.0016	(4.118)	0	0	0
2013/01/17	R213	07/02/2013	8.95	Call	Bond Future	10,536.6200	10.5366	10,311.9500	10.3119	(2.132)	0	0	0
2013/01/17	R213	07/02/2013	8.95	Put	Bond Future	1.1200	0.0011	1.0600	0.0011	(5.357)	0	0	0
2013/01/17	R213	07/02/2013	9.00	Call	Bond Future	10,920.6200	10.9206	10,695.9600	10.6960	(2.057)	0	0	0
2013/01/17	R213	07/02/2013	9.00	Put	Bond Future	0.7300	0.0007	0.6800	0.0007	(6.849)	0	0	0
2013/01/17	R213	07/02/2013	9.05	Call	Bond Future	11,302.1100	11.3021	11,077.4600	11.0775	(1.988)	0	0	0
2013/01/17	R213	07/02/2013	9.05	Put	Bond Future	0.4700	0.0005	0.4300	0.0004	(8.511)	0	0	0
2013/01/17	R213	02/05/2013			Bond Future	7.7548	94.0544	7.7799	93.8272	0.324	0.0000	0.0000	5
2013/01/17	R213	02/05/2013	7.86	Call	Bond Future	3,733.8000	3.7338	3,591.7800	3.5918	(3.804)	0	0	0
2013/01/17	R213	02/05/2013	7.86	Put	Bond Future	2,786.4300	2.7864	2,871.6100	2.8716	3.057	0	0	0
2013/01/17	R213	02/05/2013	7.84	Call	Bond Future	3,637.4500	3.6375	3,497.3900	3.4974	(3.850)	0	0	0
2013/01/17	R213	02/05/2013	7.84	Put	Bond Future	2,869.1000	2.8691	2,956.2400	2.9562	3.037	0	0	0
2013/01/17	R213	02/05/2013	7.85	Call	Bond Future	3,685.4600	3.6855	3,544.4200	3.5444	(3.827)	0	0	0
2013/01/17	R213	02/05/2013	7.85	Put	Bond Future	2,827.5400	2.8275	2,913.7000	2.9137	3.047	0	0	0
2013/01/17	R213	07/11/2013			Bond Future	7.8887	93.0845	7.9153	92.8513	0.337	0.0000	0.0000	0
2013/01/17	R213	07/11/2013	8.61	Call	Bond Future	9,140.3300	9.1403	8,970.4600	8.9705	(1.858)	0	0	0
2013/01/17	R213	07/11/2013	8.61	Put	Bond Future	3,100.8800	3.1009	3,164.1900	3.1642	2.042	0	0	0
2013/01/17	R213	07/11/2013	8.59	Call	Bond Future	9,034.8600	9.0349	8,865.8900	8.8659	(1.870)	0	0	0
2013/01/17	R213	07/11/2013	8.59	Put	Bond Future	3,155.0100	3.1550	3,219.2200	3.2192	2.035	0	0	0
2013/01/17	R213	07/11/2013	8.60	Call	Bond Future	9,087.5500	9.0875	8,918.1300	8.9181	(1.864)	0	0	0
2013/01/17	R213	07/11/2013	8.60	Put	Bond Future	3,127.8400	3.1278	3,191.6000	3.1916	2.038	0	0	0
2013/01/17	R214	07/02/2013			Bond Future	7.9893	86.3881	8.0088	86.2013	0.244	0.0000	0.0000	1,714
2013/01/17	R214	07/02/2013	8.59	Call	Bond Future	5,550.0700	5.5501	5,364.4800	5.3645	(3.344)	0	0	0
2013/01/17	R214	07/02/2013	8.59	Put	Bond Future	88.8200	0.0888	90.0100	0.0900	1.340	0	0	0
2013/01/17	R214	07/02/2013	8.60	Call	Bond Future	5,630.9200	5.6309	5,445.1800	5.4452	(3.299)	0	0	0
2013/01/17	R214	07/02/2013	8.60	Put	Bond Future	83.7900	0.0838	84.8300	0.0848	1.241	0	0	0
2013/01/17	R214	07/02/2013	8.61	Call	Bond Future	5,711.8600	5.7119	5,525.9700	5.5260	(3.254)	0	0	0
2013/01/17	R214	07/02/2013	8.61	Put	Bond Future	79.0200	0.0790	79.9100	0.0799	1.126	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
Total											361091	