



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 23/01/2013 to 23/01/2013

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
2013/01/23	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	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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2013/01/23	2025	07/02/2013			Bond Future	113.7973	113.7973	113.8208	113.8208	0.021	0.0000	0.0000	0
2013/01/23	2025	07/02/2013	110.99	Call	Bond Future	2,807.2800	2.8073	2,830.8100	2.8308	0.838	0	0	0
2013/01/23	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	2025	07/02/2013	111.00	Call	Bond Future	2,797.2800	2.7973	2,820.8100	2.8208	0.841	0	0	0
2013/01/23	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	2025	07/02/2013	111.01	Call	Bond Future	2,787.2800	2.7873	2,810.8100	2.8108	0.844	0	0	0
2013/01/23	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	2038	07/02/2013			Bond Future	113.5143	113.5143	112.2302	112.2302	(1.131)	0.0000	0.0000	0
2013/01/23	2038	07/02/2013	105.99	Call	Bond Future	7,524.3500	7.5243	6,240.1600	6.2402	(17.067)	0	0	0
2013/01/23	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	2038	07/02/2013	106.00	Call	Bond Future	7,514.3500	7.5143	6,230.1600	6.2302	(17.090)	0	0	0
2013/01/23	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	2038	07/02/2013	106.01	Call	Bond Future	7,504.3500	7.5043	6,220.1600	6.2202	(17.113)	0	0	0
2013/01/23	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	2050	07/02/2013			Bond Future	119.6488	119.6488	119.6816	119.6816	0.027	0.0000	0.0000	122
2013/01/23	2050	07/02/2013	112.99	Call	Bond Future	6,658.7500	6.6588	6,691.6300	6.6916	0.494	0	0	0
2013/01/23	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	2050	07/02/2013	113.00	Call	Bond Future	6,648.7500	6.6488	6,681.6300	6.6816	0.495	0	0	0
2013/01/23	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	2050	07/02/2013	113.01	Call	Bond Future	6,638.7500	6.6388	6,671.6300	6.6716	0.495	0	0	0
2013/01/23	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	AL7T	07/02/2013			Index Future	490.7460	490.7460	488.6620	488.6620	(0.425)	0.0000	0.0000	12
2013/01/23	AL7T	02/05/2013			Index Future	496.9320	496.9320	494.8540	494.8540	(0.418)	0.0000	0.0000	0
2013/01/23	ALBI	07/02/2013			Index Future	437.2450	437.2450	435.4650	435.4650	(0.407)	0.0000	0.0000	984
2013/01/23	ALBI	02/05/2013			Index Future	442.7560	442.7560	440.9840	440.9840	(0.400)	0.0000	0.0000	80
2013/01/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	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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2013/01/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/01/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/23	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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2013/01/23	EL28	07/02/2013			Bond Future	114.2669	114.2669	114.2985	114.2985	0.028	0.0000	0.0000	0
2013/01/23	EL28	07/02/2013	113.01	Call	Bond Future	1,256.9100	1.2569	1,288.5100	1.2885	2.514	0	0	0
2013/01/23	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	EL28	07/02/2013	112.99	Call	Bond Future	1,276.9100	1.2769	1,308.5100	1.3085	2.475	0	0	0
2013/01/23	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	EL28	07/02/2013	113.00	Call	Bond Future	1,266.9100	1.2669	1,298.5100	1.2985	2.494	0	0	0
2013/01/23	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	ES33	07/02/2013			Bond Future	8.6571	92.0657	8.7452	91.3021	1.018	0.0000	0.0000	303
2013/01/23	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	ES33	07/02/2013	8.54	Put	Bond Future	1,030.2700	1.0303	1,793.8700	1.7939	74.116	0	0	0
2013/01/23	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	ES33	07/02/2013	8.55	Put	Bond Future	941.5800	0.9416	1,705.1800	1.7052	81.098	0	0	0
2013/01/23	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	ES33	07/02/2013	8.56	Put	Bond Future	853.0200	0.8530	1,616.6200	1.6166	89.517	0	0	0
2013/01/23	GOVI	07/02/2013			GOVI	437.1710	437.1710	435.4550	435.4550	(0.393)	0.0000	0.0000	335
2013/01/23	GOVI	07/02/2013	432.99	Call	GOVI	41,810.0000	4.1810	24,650.0000	2.4650	(41.043)	0	0	0
2013/01/23	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	GOVI	07/02/2013	433.00	Call	GOVI	41,710.0000	4.1710	24,550.0000	2.4550	(41.141)	0	0	0
2013/01/23	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	GOVI	07/02/2013	433.01	Call	GOVI	41,610.0000	4.1610	24,450.0000	2.4450	(41.240)	0	0	0
2013/01/23	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	GOVI	02/05/2013			GOVI	442.6810	442.6810	440.9740	440.9740	(0.386)	0.0000	0.0000	0
2013/01/23	GOVI	02/05/2013	432.99	Call	GOVI	96,910.0000	9.6910	79,840.0000	7.9840	(17.614)	0	0	0
2013/01/23	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	GOVI	02/05/2013	433.00	Call	GOVI	96,810.0000	9.6810	79,740.0000	7.9740	(17.632)	0	0	0
2013/01/23	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	GOVI	02/05/2013	433.01	Call	GOVI	96,710.0000	9.6710	79,640.0000	7.9640	(17.651)	0	0	0
2013/01/23	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/01/23	IGOV	07/02/2013			Index Future	200.4590	200.4590	199.7920	199.7920	(0.333)	0.0000	0.0000	585
2013/01/23	IGOV	02/05/2013			Index Future	202.9860	202.9860	202.3240	202.3240	(0.326)	0.0000	0.0000	23
2013/01/23	ILBI	07/02/2013			Index Future	543.3580	543.3580	542.7670	542.7670	(0.109)	0.0000	0.0000	183
2013/01/23	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/01/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/01/23	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/01/23	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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2013/01/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/01/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/01/23	JBAF	20/02/2013			Jibar Tradeable Future	5.0500	94.9500	5.0600	94.9400	0.198	0.0000	0.0000	0
2013/01/23	JBAF	20/03/2013			Jibar Tradeable Future	5.0200	94.9800	5.0400	94.9600	0.398	0.0000	0.0000	1,000
2013/01/23	JBAF	17/04/2013			Jibar Tradeable Future	4.9900	95.0100	5.0100	94.9900	0.401	0.0000	0.0000	0
2013/01/23	JBAF	15/05/2013			Jibar Tradeable Future	4.9800	95.0200	5.0000	95.0000	0.402	0.0000	0.0000	0
2013/01/23	JBAF	19/06/2013			Jibar Tradeable Future	4.9600	95.0400	4.9700	95.0300	0.202	0.0000	0.0000	500
2013/01/23	JBAF	17/07/2013			Jibar Tradeable Future	4.9400	95.0600	4.9600	95.0400	0.405	0.0000	0.0000	0
2013/01/23	JBAF	18/09/2013			Jibar Tradeable Future	4.9500	95.0500	4.9700	95.0300	0.404	0.0000	0.0000	2,200
2013/01/23	JBAF	18/12/2013			Jibar Tradeable Future	5.0000	95.0000	5.0200	94.9800	0.400	0.0000	0.0000	2,000
2013/01/23	JBAF	19/03/2014			Jibar Tradeable Future	5.0900	94.9100	5.1200	94.8800	0.589	0.0000	0.0000	1,500
2013/01/23	JBAF	18/06/2014			Jibar Tradeable Future	5.2000	94.8000	5.2400	94.7600	0.769	0.0000	0.0000	800
2013/01/23	JBAF	17/09/2014			Jibar Tradeable Future	5.3400	94.6600	5.3700	94.6300	0.562	0.0000	0.0000	0
2013/01/23	JBAF	17/12/2014			Jibar Tradeable Future	5.4900	94.5100	5.5100	94.4900	0.364	0.0000	0.0000	0
2013/01/23	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/01/23	R023	07/02/2013			Bond Future	6.7051	111.0760	6.7796	110.5138	1.111	0.0000	0.0000	1,632
2013/01/23	R023	07/02/2013	7.04	Call	Bond Future	2,497.2500	2.4972	1,935.1000	1.9351	(22.511)	0	0	0
2013/01/23	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R023	07/02/2013	7.05	Call	Bond Future	2,570.6700	2.5707	2,008.5200	2.0085	(21.868)	0	0	0
2013/01/23	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R023	07/02/2013	7.06	Call	Bond Future	2,644.0200	2.6440	2,081.8700	2.0819	(21.261)	0	0	0
2013/01/23	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R023	02/05/2013			Bond Future	6.7512	108.5017	6.8273	107.9390	1.128	0.0000	0.0000	2
2013/01/23	R023	02/05/2013	7.05	Call	Bond Future	2,186.1100	2.1861	1,623.4200	1.6234	(25.739)	0	0	0
2013/01/23	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R023	02/05/2013	7.06	Call	Bond Future	2,258.2700	2.2583	1,695.5800	1.6956	(24.917)	0	0	0
2013/01/23	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R023	02/05/2013	7.04	Call	Bond Future	2,113.8900	2.1139	1,551.2000	1.5512	(26.619)	0	0	0
2013/01/23	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R023	01/08/2013			Bond Future	6.8019	109.9295	6.8790	109.3735	1.133	0.0000	0.0000	0
2013/01/23	R023	01/08/2013	7.29	Call	Bond Future	3,459.7100	3.4597	2,903.7200	2.9037	(16.070)	0	0	0
2013/01/23	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R023	01/08/2013	7.30	Call	Bond Future	3,529.0800	3.5291	2,973.0900	2.9731	(15.755)	0	0	0
2013/01/23	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R023	01/08/2013	7.31	Call	Bond Future	3,598.3900	3.5984	3,042.4000	3.0424	(15.451)	0	0	0
2013/01/23	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R157	07/02/2013			Bond Future	5.3416	125.0426	5.3692	124.9689	0.516	0.0000	0.0000	6,033
2013/01/23	R157	07/02/2013	6.28	Call	Bond Future	2,476.5100	2.4765	2,402.7700	2.4028	(2.978)	0	0	0
2013/01/23	R157	07/02/2013	6.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R157	07/02/2013	6.50	Call	Bond Future	3,047.5300	3.0475	2,973.7900	2.9738	(2.420)	0	0	0
2013/01/23	R157	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R157	07/02/2013	6.70	Call	Bond Future	3,563.5400	3.5635	3,489.8000	3.4898	(2.069)	0	0	0
2013/01/23	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
2013/01/23	R157	07/02/2013	6.75	Call	Bond Future	3,692.0800	3.6921	3,618.3400	3.6183	(1.997)	0	0	0
2013/01/23	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R157	07/02/2013	6.80	Call	Bond Future	3,820.4400	3.8204	3,746.7000	3.7467	(1.930)	0	0	0
2013/01/23	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R157	02/05/2013			Bond Future	5.3483	119.7481	5.3760	119.6806	0.519	0.0000	0.0000	13,241
2013/01/23	R157	02/05/2013	5.35	Call	Bond Future	465.2100	0.4652	419.7600	0.4198	(9.770)	0	0	0
2013/01/23	R157	02/05/2013	5.35	Put	Bond Future	460.9800	0.4610	483.0300	0.4830	4.783	0	0	0
2013/01/23	R157	02/05/2013	5.36	Call	Bond Future	477.7100	0.4777	431.6900	0.4317	(9.633)	0	0	0
2013/01/23	R157	02/05/2013	5.36	Put	Bond Future	449.1500	0.4491	470.6300	0.4706	4.782	0	0	0
2013/01/23	R157	02/05/2013	5.34	Call	Bond Future	452.9000	0.4529	408.0400	0.4080	(9.905)	0	0	0
2013/01/23	R157	02/05/2013	5.34	Put	Bond Future	473.0100	0.4730	495.6500	0.4956	4.786	0	0	0
2013/01/23	R157	07/11/2013			Bond Future	5.3636	116.2192	5.3999	116.1505	0.677	0.0000	0.0000	0
2013/01/23	R157	07/11/2013	5.61	Call	Bond Future	934.2500	0.9342	887.7200	0.8877	(4.980)	0	0	0
2013/01/23	R157	07/11/2013	5.61	Put	Bond Future	469.2600	0.4693	491.3600	0.4914	4.710	0	0	0
2013/01/23	R157	07/11/2013	5.59	Call	Bond Future	910.8300	0.9108	864.8600	0.8649	(5.047)	0	0	0
2013/01/23	R157	07/11/2013	5.59	Put	Bond Future	483.4800	0.4835	506.1400	0.5061	4.687	0	0	0
2013/01/23	R157	07/11/2013	5.60	Call	Bond Future	922.5000	0.9225	876.2500	0.8763	(5.014)	0	0	0
2013/01/23	R157	07/11/2013	5.60	Put	Bond Future	476.3300	0.4763	498.7100	0.4987	4.698	0	0	0
2013/01/23	R186	07/02/2013			Bond Future	7.2517	129.6070	7.3158	128.9500	0.883	0.0000	0.0000	60,997
2013/01/23	R186	07/02/2013	7.00	Call	Bond Future	345.2700	0.3453	201.3500	0.2014	(41.683)	0	0	10,300
2013/01/23	R186	07/02/2013	7.00	Put	Bond Future	2,973.7000	2.9737	3,486.7100	3.4867	17.252	0	0	0
2013/01/23	R186	07/02/2013	7.25	Call	Bond Future	1,230.7600	1.2308	876.7400	0.8767	(28.764)	0	0	670
2013/01/23	R186	07/02/2013	7.25	Put	Bond Future	1,248.4600	1.2485	1,551.3700	1.5514	24.263	0	0	0
2013/01/23	R186	07/02/2013	7.29	Call	Bond Future	1,446.5300	1.4465	1,057.0400	1.0570	(26.926)	0	0	0
2013/01/23	R186	07/02/2013	7.29	Put	Bond Future	1,053.2800	1.0533	1,320.7200	1.3207	25.391	0	0	0
2013/01/23	R186	07/02/2013	7.75	Call	Bond Future	5,062.4700	5.0625	4,429.8900	4.4299	(12.495)	0	0	1,000
2013/01/23	R186	07/02/2013	7.75	Put	Bond Future	73.1000	0.0731	97.4500	0.0974	33.311	0	0	0
2013/01/23	R186	07/02/2013	8.00	Call	Bond Future	7,399.8500	7.3999	6,745.9600	6.7460	(8.837)	0	0	0
2013/01/23	R186	07/02/2013	8.00	Put	Bond Future	9.6500	0.0097	12.6900	0.0127	31.503	0	0	150
2013/01/23	R186	07/02/2013	8.45	Call	Bond Future	11,547.7800	11.5478	10,890.8600	10.8909	(5.689)	0	0	0
2013/01/23	R186	07/02/2013	8.45	Put	Bond Future	0.0800	0.0001	0.0900	0.0001	12.500	0	0	0
2013/01/23	R186	07/02/2013	8.47	Call	Bond Future	11,727.7900	11.7278	11,070.8700	11.0709	(5.601)	0	0	0
2013/01/23	R186	07/02/2013	8.47	Put	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	0
2013/01/23	R186	07/02/2013	7.50	Call	Bond Future	2,888.9700	2.8890	2,344.9000	2.3449	(18.833)	0	0	540
2013/01/23	R186	07/02/2013	7.50	Put	Bond Future	368.1700	0.3682	481.0300	0.4810	30.654	0	0	0
2013/01/23	R186	07/02/2013	8.50	Call	Bond Future	11,997.0800	11.9971	11,340.1600	11.3402	(5.476)	0	0	0
2013/01/23	R186	07/02/2013	8.50	Put	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0	0	0
2013/01/23	R186	07/02/2013	8.55	Call	Bond Future	12,443.9300	12.4439	11,787.0000	11.7870	(5.279)	0	0	0
2013/01/23	R186	07/02/2013	8.55	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2013/01/23	R186	07/02/2013	8.32	Call	Bond Future	10,368.1700	10.3682	9,711.3200	9.7113	(6.335)	0	0	0
2013/01/23	R186	07/02/2013	8.32	Put	Bond Future	0.3900	0.0004	0.4700	0.0005	20.513	0	0	2,000
2013/01/23	R186	02/05/2013			Bond Future	7.3095	131.1689	7.3748	130.5114	0.893	0.0000	0.0000	3,850
2013/01/23	R186	02/05/2013	7.39	Call	Bond Future	3,644.7000	3.6447	3,246.4100	3.2464	(10.928)	0	0	0
2013/01/23	R186	02/05/2013	7.39	Put	Bond Future	2,835.0800	2.8351	3,094.2100	3.0942	9.140	0	0	0
2013/01/23	R186	02/05/2013	7.40	Call	Bond Future	3,699.3900	3.6994	3,297.8900	3.2979	(10.853)	0	0	0
2013/01/23	R186	02/05/2013	7.40	Put	Bond Future	2,789.6500	2.7896	3,045.5700	3.0456	9.174	0	0	150
2013/01/23	R186	02/05/2013	7.41	Call	Bond Future	3,754.5200	3.7545	3,349.8200	3.3498	(10.779)	0	0	0

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2013/01/23	R186	02/05/2013	7.41	Put	Bond Future	2,744.7700	2.7448	2,997.4900	2.9975	9.207	0	0	0
2013/01/23	R186	02/05/2013	6.75	Call	Bond Future	1,125.6200	1.1256	938.6600	0.9387	(16.610)	0	0	350
2013/01/23	R186	02/05/2013	6.75	Put	Bond Future	6,960.3400	6.9603	7,430.8000	7.4308	6.759	0	0	0
2013/01/23	R186	07/11/2013			Bond Future	7.4457	129.4001	7.5156	128.7255	0.939	0.0000	0.0000	0
2013/01/23	R186	07/11/2013	8.15	Call	Bond Future	9,588.1100	9.5881	9,071.8400	9.0718	(5.384)	0	0	0
2013/01/23	R186	07/11/2013	8.15	Put	Bond Future	3,015.2200	3.0152	3,173.6200	3.1736	5.253	0	0	0
2013/01/23	R186	07/11/2013	8.16	Call	Bond Future	9,649.5700	9.6496	9,131.9600	9.1320	(5.364)	0	0	0
2013/01/23	R186	07/11/2013	8.16	Put	Bond Future	2,986.8600	2.9869	3,143.9200	3.1439	5.258	0	0	0
2013/01/23	R186	07/11/2013	8.75	Call	Bond Future	13,423.5000	13.4235	12,840.5700	12.8406	(4.343)	0	0	0
2013/01/23	R186	07/11/2013	8.75	Put	Bond Future	1,625.9300	1.6259	1,717.6700	1.7177	5.642	0	0	130
2013/01/23	R186	07/11/2013	8.14	Call	Bond Future	9,526.7900	9.5268	9,011.8700	9.0119	(5.405)	0	0	0
2013/01/23	R186	07/11/2013	8.14	Put	Bond Future	3,043.8200	3.0438	3,203.5700	3.2036	5.248	0	0	0
2013/01/23	R189	07/02/2013			Bond Future	217.9112	217.9112	217.3742	217.3742	(0.246)	0.0000	0.0000	154
2013/01/23	R189	07/02/2013	212.99	Call	Bond Future	4,921.2100	4.9212	4,384.2000	4.3842	(10.912)	0	0	0
2013/01/23	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R189	07/02/2013	213.00	Call	Bond Future	4,911.2100	4.9112	4,374.2000	4.3742	(10.934)	0	0	0
2013/01/23	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R189	07/02/2013	213.01	Call	Bond Future	4,901.2100	4.9012	4,364.2000	4.3642	(10.957)	0	0	0
2013/01/23	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R197	07/02/2013			Bond Future	286.9846	286.9846	286.7905	286.7905	(0.068)	0.0000	0.0000	2,633
2013/01/23	R197	07/02/2013	278.99	Call	Bond Future	7,994.6000	7.9946	7,800.4600	7.8005	(2.428)	0	0	0
2013/01/23	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R197	07/02/2013	279.00	Call	Bond Future	7,984.6000	7.9846	7,790.4600	7.7905	(2.431)	0	0	0
2013/01/23	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R197	07/02/2013	279.01	Call	Bond Future	7,974.6000	7.9746	7,780.4600	7.7805	(2.434)	0	0	0
2013/01/23	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R197	02/05/2013			Bond Future	290.6015	290.6015	290.4197	290.4197	(0.063)	0.0000	0.0000	40
2013/01/23	R197	02/05/2013	282.39	Call	Bond Future	8,211.4700	8.2115	8,029.7100	8.0297	(2.213)	0	0	0
2013/01/23	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R197	02/05/2013	282.40	Call	Bond Future	8,201.4700	8.2015	8,019.7100	8.0197	(2.216)	0	0	0
2013/01/23	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R197	02/05/2013	282.41	Call	Bond Future	8,191.4700	8.1915	8,009.7100	8.0097	(2.219)	0	0	0
2013/01/23	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R201	07/02/2013			Bond Future	5.0687	107.7009	5.0983	107.6469	0.585	0.0000	0.0000	1,540
2013/01/23	R201	07/02/2013	4.98	Call	Bond Future	47.2000	0.0472	32.5900	0.0326	(30.953)	0	0	0
2013/01/23	R201	07/02/2013	4.98	Put	Bond Future	209.0900	0.2091	248.5300	0.2485	18.863	0	0	0
2013/01/23	R201	07/02/2013	5.60	Call	Bond Future	963.5000	0.9635	909.4700	0.9095	(5.608)	0	0	0
2013/01/23	R201	07/02/2013	5.60	Put	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	0
2013/01/23	R201	07/02/2013	6.20	Call	Bond Future	2,037.7200	2.0377	1,983.6700	1.9837	(2.652)	0	0	0
2013/01/23	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R201	07/02/2013	6.25	Call	Bond Future	2,126.5900	2.1266	2,072.5400	2.0725	(2.542)	0	0	0
2013/01/23	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R201	07/02/2013	6.30	Call	Bond Future	2,215.3600	2.2154	2,161.3100	2.1613	(2.440)	0	0	0
2013/01/23	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R201	02/05/2013			Bond Future	5.0395	108.9988	5.0699	108.9503	0.602	0.0000	0.0000	4

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2013/01/23	R201	02/05/2013	4.05	Call	Bond Future		0.5300	0.0005	0.3000	0.0003	(43.396)	0	0	0
2013/01/23	R201	02/05/2013	4.05	Put	Bond Future	1,600.9400		1.6009	1,649.2800	1.6493	3.019	0	0	0
2013/01/23	R201	02/05/2013	4.06	Call	Bond Future		0.5900	0.0006	0.3300	0.0003	(44.068)	0	0	0
2013/01/23	R201	02/05/2013	4.06	Put	Bond Future	1,584.6600		1.5847	1,632.9700	1.6330	3.049	0	0	0
2013/01/23	R201	02/05/2013	4.04	Call	Bond Future		0.4800	0.0005	0.2700	0.0003	(43.750)	0	0	0
2013/01/23	R201	02/05/2013	4.04	Put	Bond Future	1,617.2200		1.6172	1,665.5800	1.6656	2.990	0	0	0
2013/01/23	R201	07/11/2013			Bond Future	4.9141		107.5164	4.9590	107.4671	0.914	0.0000	0.0000	0
2013/01/23	R201	07/11/2013	4.80	Call	Bond Future	282.3900		0.2824	256.0400	0.2560	(9.331)	0	0	0
2013/01/23	R201	07/11/2013	4.80	Put	Bond Future	407.7500		0.4077	430.6800	0.4307	5.624	0	0	0
2013/01/23	R201	07/11/2013	4.81	Call	Bond Future	287.6300		0.2876	260.6500	0.2607	(9.380)	0	0	0
2013/01/23	R201	07/11/2013	4.81	Put	Bond Future	401.9900		0.4020	424.2900	0.4243	5.547	0	0	0
2013/01/23	R201	07/11/2013	4.79	Call	Bond Future	277.1900		0.2772	251.4900	0.2515	(9.272)	0	0	0
2013/01/23	R201	07/11/2013	4.79	Put	Bond Future	413.5500		0.4135	437.1300	0.4371	5.702	0	0	0
2013/01/23	R202	07/02/2013			Bond Future	217.1478		217.1478	215.1683	215.1683	(0.912)	0.0000	0.0000	50,656
2013/01/23	R202	07/02/2013	204.99	Call	Bond Future	12,157.7500		12.1578	10,178.2700	10.1783	(16.282)	0	0	0
2013/01/23	R202	07/02/2013	204.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R202	07/02/2013	205.00	Call	Bond Future	12,147.7500		12.1478	10,168.2700	10.1683	(16.295)	0	0	0
2013/01/23	R202	07/02/2013	205.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R202	07/02/2013	205.01	Call	Bond Future	12,137.7500		12.1378	10,158.2700	10.1583	(16.308)	0	0	0
2013/01/23	R202	07/02/2013	205.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R202	02/05/2013			Bond Future	219.8844		219.8844	217.8910	217.8910	(0.907)	0.0000	0.0000	1
2013/01/23	R202	02/05/2013	211.04	Call	Bond Future	8,844.4400		8.8444	6,851.0500	6.8511	(22.538)	0	0	0
2013/01/23	R202	02/05/2013	211.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R202	02/05/2013	211.05	Call	Bond Future	8,834.4400		8.8344	6,841.0500	6.8411	(22.564)	0	0	0
2013/01/23	R202	02/05/2013	211.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R202	02/05/2013	211.06	Call	Bond Future	8,824.4400		8.8244	6,831.0500	6.8311	(22.589)	0	0	0
2013/01/23	R202	02/05/2013	211.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R203	07/02/2013			Bond Future	5.7715		113.2725	5.7920	113.1860	0.355	0.0000	0.0000	19,398
2013/01/23	R203	07/02/2013	5.54	Call	Bond Future	72.6800		0.0727	53.4400	0.0534	(26.472)	0	0	10,000
2013/01/23	R203	07/02/2013	5.54	Put	Bond Future	1,053.5500		1.0536	1,120.7100	1.1207	6.375	0	0	0
2013/01/23	R203	07/02/2013	6.11	Call	Bond Future	1,446.0000		1.4460	1,361.0000	1.3610	(5.878)	0	0	12,600
2013/01/23	R203	07/02/2013	6.11	Put	Bond Future	30.3600		0.0304	31.7600	0.0318	4.611	0	0	3,254
2013/01/23	R203	07/02/2013	6.45	Call	Bond Future	2,815.6100		2.8156	2,729.1500	2.7292	(3.071)	0	0	0
2013/01/23	R203	07/02/2013	6.45	Put	Bond Future	0.5900		0.0006	0.5300	0.0005	(10.169)	0	0	0
2013/01/23	R203	07/02/2013	6.55	Call	Bond Future	3,222.5300		3.2225	3,136.1100	3.1361	(2.682)	0	0	0
2013/01/23	R203	07/02/2013	6.55	Put	Bond Future	0.1400		0.0001	0.1200	0.0001	(14.286)	0	0	0
2013/01/23	R203	07/02/2013	6.65	Call	Bond Future	3,627.9000		3.6279	3,541.4900	3.5415	(2.382)	0	0	0
2013/01/23	R203	07/02/2013	6.65	Put	Bond Future	0.0300		0.0000	0.0200	0.0000	(33.333)	0	0	30,250
2013/01/23	R203	07/02/2013	6.94	Call	Bond Future	4,793.1400		4.7931	4,706.7400	4.7067	(1.803)	0	0	0
2013/01/23	R203	07/02/2013	6.94	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R203	07/02/2013	7.15	Call	Bond Future	5,627.2000		5.6272	5,540.8000	5.5408	(1.535)	0	0	0
2013/01/23	R203	07/02/2013	7.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R203	07/02/2013	6.50	Call	Bond Future	3,019.2300		3.0192	2,932.7900	2.9328	(2.863)	0	0	0
2013/01/23	R203	07/02/2013	6.50	Put	Bond Future	0.2900		0.0003	0.2500	0.0003	(13.793)	0	0	0
2013/01/23	R203	02/05/2013			Bond Future	5.8019		110.4811	5.8221	110.4001	0.348	0.0000	0.0000	22
2013/01/23	R203	02/05/2013	5.90	Call	Bond Future	1,152.7300		1.1527	1,084.2600	1.0843	(5.940)	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
2013/01/23	R203	02/05/2013	5.90	Put	Bond Future	759.7800	0.7598	772.2800	0.7723	1.645	0	0	0
2013/01/23	R203	02/05/2013	5.91	Call	Bond Future	1,175.7600	1.1758	1,106.8100	1.1068	(5.864)	0	0	0
2013/01/23	R203	02/05/2013	5.91	Put	Bond Future	742.8500	0.7428	754.8700	0.7549	1.618	0	0	0
2013/01/23	R203	02/05/2013	5.89	Call	Bond Future	1,129.9400	1.1299	1,061.9600	1.0620	(6.016)	0	0	0
2013/01/23	R203	02/05/2013	5.89	Put	Bond Future	776.9700	0.7770	789.9600	0.7900	1.672	0	0	0
2013/01/23	R203	07/11/2013			Bond Future	5.8812	109.3459	5.9044	109.2633	0.394	0.0000	0.0000	0
2013/01/23	R203	07/11/2013	571.00	Call	Bond Future	107,116.3400	107.1163	107,033.8200	107.0338	(0.077)	0	0	0
2013/01/23	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R203	07/11/2013	5.99	Call	Bond Future	1,726.8000	1.7268	1,633.5100	1.6335	(5.402)	0	0	0
2013/01/23	R203	07/11/2013	5.99	Put	Bond Future	1,340.3700	1.3404	1,329.6000	1.3296	(0.804)	0	0	0
2013/01/23	R203	07/11/2013	6.00	Call	Bond Future	1,746.5300	1.7465	1,652.6000	1.6526	(5.378)	0	0	0
2013/01/23	R203	07/11/2013	6.00	Put	Bond Future	1,324.6700	1.3247	1,313.2600	1.3133	(0.861)	0	0	0
2013/01/23	R203	07/11/2013	6.01	Call	Bond Future	1,766.3800	1.7664	1,672.2000	1.6722	(5.332)	0	0	0
2013/01/23	R203	07/11/2013	6.01	Put	Bond Future	1,309.1100	1.3091	1,297.4500	1.2975	(0.891)	0	0	0
2013/01/23	R203	07/11/2013	5.71	Call	Bond Future	1,222.2600	1.2223	1,149.1800	1.1492	(5.979)	0	0	15
2013/01/23	R203	07/11/2013	5.71	Put	Bond Future	1,833.6000	1.8336	1,843.0400	1.8430	0.515	0	0	0
2013/01/23	R204	07/02/2013			Bond Future	6.0224	110.7889	6.0475	110.6598	0.416	0.0000	0.0000	16,672
2013/01/23	R204	07/02/2013	7.29	Call	Bond Future	6,303.8600	6.3039	6,174.6900	6.1747	(2.049)	0	0	0
2013/01/23	R204	07/02/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R204	07/02/2013	7.45	Call	Bond Future	7,067.5400	7.0675	6,938.3700	6.9384	(1.828)	0	0	0
2013/01/23	R204	07/02/2013	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R204	07/02/2013	7.95	Call	Bond Future	9,409.6700	9.4097	9,280.5000	9.2805	(1.373)	0	0	0
2013/01/23	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R204	07/02/2013	8.00	Call	Bond Future	9,640.2300	9.6402	9,511.0600	9.5111	(1.340)	0	0	0
2013/01/23	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R204	07/02/2013	8.05	Call	Bond Future	9,870.1500	9.8701	9,740.9800	9.7410	(1.309)	0	0	0
2013/01/23	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R204	02/05/2013			Bond Future	6.0611	112.1241	6.0862	111.9996	0.414	0.0000	0.0000	24
2013/01/23	R204	02/05/2013	6.30	Call	Bond Future	1,963.2100	1.9632	1,875.1800	1.8752	(4.484)	0	0	0
2013/01/23	R204	02/05/2013	6.30	Put	Bond Future	784.9000	0.7849	821.3100	0.8213	4.639	0	0	0
2013/01/23	R204	02/05/2013	6.31	Call	Bond Future	1,995.1900	1.9952	1,906.5100	1.9065	(4.445)	0	0	0
2013/01/23	R204	02/05/2013	6.31	Put	Bond Future	767.9000	0.7679	803.6600	0.8037	4.657	0	0	0
2013/01/23	R204	02/05/2013	6.29	Call	Bond Future	1,931.4800	1.9315	1,844.1100	1.8441	(4.523)	0	0	0
2013/01/23	R204	02/05/2013	6.29	Put	Bond Future	802.1800	0.8022	839.2500	0.8392	4.621	0	0	0
2013/01/23	R204	07/11/2013			Bond Future	6.1567	111.1101	6.1848	110.9829	0.456	0.0000	0.0000	0
2013/01/23	R204	07/11/2013	6.30	Call	Bond Future	2,473.6500	2.4737	2,367.6400	2.3676	(4.286)	0	0	0
2013/01/23	R204	07/11/2013	6.30	Put	Bond Future	1,826.5300	1.8265	1,847.6900	1.8477	1.158	0	0	0
2013/01/23	R204	07/11/2013	6.31	Call	Bond Future	2,499.5200	2.4995	2,392.7300	2.3927	(4.272)	0	0	0
2013/01/23	R204	07/11/2013	6.31	Put	Bond Future	1,807.4000	1.8074	1,827.7800	1.8278	1.128	0	0	0
2013/01/23	R204	07/11/2013	7.00	Call	Bond Future	4,554.3600	4.5544	4,427.2200	4.4272	(2.792)	0	0	0
2013/01/23	R204	07/11/2013	7.00	Put	Bond Future	812.5300	0.8125	812.5600	0.8126	0.004	0	0	180
2013/01/23	R204	07/11/2013	6.29	Call	Bond Future	2,447.9100	2.4479	2,342.6800	2.3427	(4.299)	0	0	0
2013/01/23	R204	07/11/2013	6.29	Put	Bond Future	1,845.8100	1.8458	1,867.7500	1.8678	1.189	0	0	0
2013/01/23	R206	07/02/2013			Bond Future	5.1013	102.7093	5.1294	102.6839	0.551	0.0000	0.0000	1,120
2013/01/23	R206	07/02/2013	4.76	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2013/01/23	R206	07/02/2013	4.76	Put	Bond Future	310.0600	0.3101	335.4900	0.3355	8.202	0	0	0

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2013/01/23	R206	07/02/2013	5.00	Call	Bond Future	11.7500	0.0118	7.2200	0.0072	(38.553)	0	0	0
2013/01/23	R206	07/02/2013	5.00	Put	Bond Future	103.6100	0.1036	124.5500	0.1246	20.210	0	0	0
2013/01/23	R206	07/02/2013	5.95	Call	Bond Future	764.6000	0.7646	739.1300	0.7391	(3.331)	0	0	0
2013/01/23	R206	07/02/2013	5.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R206	07/02/2013	6.00	Call	Bond Future	809.3600	0.8094	783.8900	0.7839	(3.147)	0	0	0
2013/01/23	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R206	07/02/2013	6.05	Call	Bond Future	854.1000	0.8541	828.6300	0.8286	(2.982)	0	0	0
2013/01/23	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R206	02/05/2013			Bond Future	5.0571	103.9471	5.0863	103.9272	0.578	0.0000	0.0000	23
2013/01/23	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R206	02/05/2013	3.40	Put	Bond Future	1,141.1300	1.1411	1,161.0600	1.1611	1.747	0	0	0
2013/01/23	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R206	02/05/2013	3.41	Put	Bond Future	1,134.1800	1.1342	1,154.1100	1.1541	1.757	0	0	0
2013/01/23	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R206	02/05/2013	3.39	Put	Bond Future	1,148.0800	1.1481	1,168.0100	1.1680	1.736	0	0	0
2013/01/23	R206	07/11/2013			Bond Future	4.2775	102.9776	4.3885	102.9578	2.595	0.0000	0.0000	0
2013/01/23	R206	07/11/2013	4.30	Call	Bond Future	49.5700	0.0496	43.5500	0.0436	(12.144)	0	0	0
2013/01/23	R206	07/11/2013	4.30	Put	Bond Future	45.5200	0.0455	59.3900	0.0594	30.470	0	0	0
2013/01/23	R206	07/11/2013	4.31	Call	Bond Future	50.5000	0.0505	44.3700	0.0444	(12.139)	0	0	0
2013/01/23	R206	07/11/2013	4.31	Put	Bond Future	44.6600	0.0447	58.4200	0.0584	30.811	0	0	0
2013/01/23	R206	07/11/2013	4.29	Call	Bond Future	48.6600	0.0487	42.7500	0.0428	(12.145)	0	0	0
2013/01/23	R206	07/11/2013	4.29	Put	Bond Future	46.4100	0.0464	60.3900	0.0604	30.123	0	0	0
2013/01/23	R207	07/02/2013			Bond Future	6.2436	106.1406	6.2935	105.8548	0.799	0.0000	0.0000	4,309
2013/01/23	R207	07/02/2013	7.66	Call	Bond Future	7,760.2000	7.7602	7,474.3800	7.4744	(3.683)	0	0	0
2013/01/23	R207	07/02/2013	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R207	07/02/2013	7.80	Call	Bond Future	8,488.4800	8.4885	8,202.6600	8.2027	(3.367)	0	0	0
2013/01/23	R207	07/02/2013	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R207	07/02/2013	8.20	Call	Bond Future	10,532.6600	10.5327	10,246.8400	10.2468	(2.714)	0	0	0
2013/01/23	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R207	07/02/2013	8.25	Call	Bond Future	10,784.4200	10.7844	10,498.6000	10.4986	(2.650)	0	0	0
2013/01/23	R207	07/02/2013	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R207	07/02/2013	8.30	Call	Bond Future	11,035.3600	11.0354	10,749.5400	10.7495	(2.590)	0	0	0
2013/01/23	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R207	02/05/2013			Bond Future	6.2878	107.4197	6.3388	107.1365	0.811	0.0000	0.0000	0
2013/01/23	R207	02/05/2013	6.45	Call	Bond Future	2,060.3600	2.0604	1,852.7300	1.8527	(10.077)	0	0	0
2013/01/23	R207	02/05/2013	6.45	Put	Bond Future	1,162.3100	1.1623	1,237.9200	1.2379	6.505	0	0	0
2013/01/23	R207	02/05/2013	6.46	Call	Bond Future	2,093.4800	2.0935	1,884.1900	1.8842	(9.997)	0	0	0
2013/01/23	R207	02/05/2013	6.46	Put	Bond Future	1,140.3800	1.1404	1,214.3300	1.2143	6.485	0	0	0
2013/01/23	R207	02/05/2013	6.44	Call	Bond Future	2,027.5200	2.0275	1,821.5500	1.8216	(10.159)	0	0	0
2013/01/23	R207	02/05/2013	6.44	Put	Bond Future	1,184.5600	1.1846	1,261.8300	1.2618	6.523	0	0	0
2013/01/23	R207	07/11/2013			Bond Future	6.3919	106.6725	6.4482	106.3821	0.880	0.0000	0.0000	0
2013/01/23	R207	07/11/2013	6.70	Call	Bond Future	3,520.8600	3.5209	3,291.4300	3.2914	(6.516)	0	0	0
2013/01/23	R207	07/11/2013	6.70	Put	Bond Future	1,942.9200	1.9429	2,003.8800	2.0039	3.138	0	0	0
2013/01/23	R207	07/11/2013	6.71	Call	Bond Future	3,551.8800	3.5519	3,321.7000	3.3217	(6.481)	0	0	0
2013/01/23	R207	07/11/2013	6.71	Put	Bond Future	1,923.2200	1.9232	1,983.4300	1.9834	3.131	0	0	0
2013/01/23	R207	07/11/2013	6.69	Call	Bond Future	3,489.9600	3.4900	3,261.2900	3.2613	(6.552)	0	0	0
2013/01/23	R207	07/11/2013	6.69	Put	Bond Future	1,962.7800	1.9628	2,024.5000	2.0245	3.145	0	0	0

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2013/01/23	R208	07/02/2013			Bond Future	6.3735	104.8537	6.4333	104.4740	0.939	0.0000	0.0000	19,911
2013/01/23	R208	07/02/2013	8.00	Call	Bond Future	9,729.6900	9.7297	9,349.9900	9.3500	(3.902)	0	0	0
2013/01/23	R208	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R208	07/02/2013	8.05	Call	Bond Future	10,010.1400	10.0101	9,630.4400	9.6304	(3.793)	0	0	0
2013/01/23	R208	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R208	07/02/2013	8.83	Call	Bond Future	14,250.8300	14.2508	13,871.1300	13.8711	(2.664)	0	0	0
2013/01/23	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R208	07/02/2013	6.00	Call	Bond Future	58.1600	0.0582	26.3800	0.0264	(54.642)	0	0	12,250
2013/01/23	R208	07/02/2013	6.00	Put	Bond Future	2,468.0100	2.4680	2,815.9300	2.8159	14.097	0	0	0
2013/01/23	R208	07/02/2013	7.78	Call	Bond Future	8,483.0200	8.4830	8,103.3200	8.1033	(4.476)	0	0	0
2013/01/23	R208	07/02/2013	7.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R208	07/02/2013	7.85	Call	Bond Future	8,881.9400	8.8819	8,502.2400	8.5022	(4.275)	0	0	0
2013/01/23	R208	07/02/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R208	07/02/2013	7.95	Call	Bond Future	9,448.1800	9.4482	9,068.4800	9.0685	(4.019)	0	0	0
2013/01/23	R208	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R208	02/05/2013			Bond Future	6.4151	102.7243	6.4762	102.3460	0.953	0.0000	0.0000	47
2013/01/23	R208	02/05/2013	6.66	Call	Bond Future	2,598.5100	2.5985	2,338.7800	2.3388	(9.995)	0	0	0
2013/01/23	R208	02/05/2013	6.66	Put	Bond Future	1,093.6800	1.0937	1,212.2200	1.2122	10.839	0	0	0
2013/01/23	R208	02/05/2013	6.64	Call	Bond Future	2,521.1900	2.5212	2,265.3000	2.2653	(10.150)	0	0	0
2013/01/23	R208	02/05/2013	6.64	Put	Bond Future	1,138.2000	1.1382	1,260.5800	1.2606	10.752	0	0	0
2013/01/23	R208	02/05/2013	6.65	Call	Bond Future	2,559.7100	2.5597	2,301.9000	2.3019	(10.072)	0	0	0
2013/01/23	R208	02/05/2013	6.65	Put	Bond Future	1,115.7700	1.1158	1,236.2300	1.2362	10.796	0	0	0
2013/01/23	R208	07/11/2013			Bond Future	6.5162	102.1404	6.5829	101.7523	1.023	0.0000	0.0000	0
2013/01/23	R208	07/11/2013	6.81	Call	Bond Future	3,966.7300	3.9667	3,710.3300	3.7103	(6.464)	0	0	0
2013/01/23	R208	07/11/2013	6.81	Put	Bond Future	2,269.9300	2.2699	2,401.6000	2.4016	5.801	0	0	0
2013/01/23	R208	07/11/2013	7.50	Call	Bond Future	6,628.0300	6.6280	6,309.2200	6.3092	(4.810)	0	0	0
2013/01/23	R208	07/11/2013	7.50	Put	Bond Future	1,080.9000	1.0809	1,150.1600	1.1502	6.408	0	0	230
2013/01/23	R208	07/11/2013	6.79	Call	Bond Future	3,898.6600	3.8987	3,644.4500	3.6444	(6.520)	0	0	0
2013/01/23	R208	07/11/2013	6.79	Put	Bond Future	2,316.2700	2.3163	2,450.1300	2.4501	5.779	0	0	0
2013/01/23	R208	07/11/2013	6.80	Call	Bond Future	3,932.6300	3.9326	3,677.3200	3.6773	(6.492)	0	0	0
2013/01/23	R208	07/11/2013	6.80	Put	Bond Future	2,293.0100	2.2930	2,425.7700	2.4258	5.790	0	0	0
2013/01/23	R209	07/02/2013			Bond Future	8.0523	83.5286	8.1412	82.7449	1.103	0.0000	0.0000	8,087
2013/01/23	R209	07/02/2013	8.63	Call	Bond Future	4,926.2400	4.9262	4,163.5100	4.1635	(15.483)	0	0	0
2013/01/23	R209	07/02/2013	8.63	Put	Bond Future	32.0300	0.0320	52.9800	0.0530	65.407	0	0	11,000
2013/01/23	R209	07/02/2013	8.83	Call	Bond Future	6,487.6100	6.4876	5,707.9000	5.7079	(12.018)	0	0	0
2013/01/23	R209	07/02/2013	8.83	Put	Bond Future	5.6800	0.0057	9.6500	0.0097	69.894	0	0	14,000
2013/01/23	R209	07/02/2013	8.95	Call	Bond Future	7,411.4900	7.4115	6,629.0600	6.6291	(10.557)	0	0	0
2013/01/23	R209	07/02/2013	8.95	Put	Bond Future	1.7700	0.0018	3.0200	0.0030	70.621	0	0	0
2013/01/23	R209	07/02/2013	9.06	Call	Bond Future	8,244.8400	8.2448	7,461.5400	7.4615	(9.500)	0	0	0
2013/01/23	R209	07/02/2013	9.06	Put	Bond Future	0.5500	0.0006	0.9300	0.0009	69.091	0	0	0
2013/01/23	R209	07/02/2013	9.10	Call	Bond Future	8,544.4100	8.5444	7,760.9700	7.7610	(9.169)	0	0	0
2013/01/23	R209	07/02/2013	9.10	Put	Bond Future	0.3500	0.0004	0.5900	0.0006	68.571	0	0	0
2013/01/23	R209	07/02/2013	9.00	Call	Bond Future	7,792.0000	7.7920	7,009.0600	7.0091	(10.048)	0	0	0
2013/01/23	R209	07/02/2013	9.00	Put	Bond Future	1.0600	0.0011	1.8000	0.0018	69.811	0	0	0
2013/01/23	R209	07/02/2013	9.05	Call	Bond Future	8,169.6500	8.1697	7,386.4000	7.3864	(9.587)	0	0	0
2013/01/23	R209	07/02/2013	9.05	Put	Bond Future	0.6100	0.0006	1.0400	0.0010	70.492	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
2013/01/23	R209	02/05/2013			Bond Future	8.1109		81.3936	8.2014	80.6052	1.115	0.0000	0.0000	97
2013/01/23	R209	02/05/2013	8.01	Call	Bond Future	2,453.5300		2.4535	2,059.6800	2.0597	(16.052)	0	0	0
2013/01/23	R209	02/05/2013	8.01	Put	Bond Future	3,347.1400		3.3471	3,741.7100	3.7417	11.788	0	0	0
2013/01/23	R209	02/05/2013	7.99	Call	Bond Future	2,374.6700		2.3747	1,988.7600	1.9888	(16.251)	0	0	0
2013/01/23	R209	02/05/2013	7.99	Put	Bond Future	3,447.1900		3.4472	3,849.7000	3.8497	11.676	0	0	0
2013/01/23	R209	02/05/2013	8.00	Call	Bond Future	2,413.6600		2.4137	2,023.7800	2.0238	(16.153)	0	0	0
2013/01/23	R209	02/05/2013	8.00	Put	Bond Future	3,396.6500		3.3967	3,795.1900	3.7952	11.733	0	0	0
2013/01/23	R209	07/11/2013			Bond Future	8.2473		80.4773	8.3429	79.6677	1.159	0.0000	0.0000	0
2013/01/23	R209	07/11/2013	8.81	Call	Bond Future	8,115.5700		8.1156	7,536.1300	7.5361	(7.140)	0	0	0
2013/01/23	R209	07/11/2013	8.81	Put	Bond Future	3,525.7900		3.5258	3,755.9100	3.7559	6.527	0	0	0
2013/01/23	R209	07/11/2013	9.50	Call	Bond Future	11,590.5300		11.5905	10,917.5200	10.9175	(5.807)	0	0	0
2013/01/23	R209	07/11/2013	9.50	Put	Bond Future	1,913.3900		1.9134	2,049.9400	2.0499	7.137	0	0	180
2013/01/23	R209	07/11/2013	8.79	Call	Bond Future	8,018.7400		8.0187	7,442.5100	7.4425	(7.186)	0	0	0
2013/01/23	R209	07/11/2013	8.79	Put	Bond Future	3,585.0000		3.5850	3,818.3300	3.8183	6.509	0	0	0
2013/01/23	R209	07/11/2013	8.80	Call	Bond Future	8,067.1100		8.0671	7,489.2700	7.4893	(7.163)	0	0	0
2013/01/23	R209	07/11/2013	8.80	Put	Bond Future	3,555.2900		3.5553	3,787.0100	3.7870	6.518	0	0	0
2013/01/23	R210	07/02/2013			Bond Future	166.1572		166.1572	166.1960	166.1960	0.023	0.0000	0.0000	1,237
2013/01/23	R210	07/02/2013	156.99	Call	Bond Future	9,167.1600		9.1672	9,206.0100	9.2060	0.424	0	0	0
2013/01/23	R210	07/02/2013	156.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R210	07/02/2013	157.00	Call	Bond Future	9,157.1600		9.1572	9,196.0100	9.1960	0.424	0	0	0
2013/01/23	R210	07/02/2013	157.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R210	07/02/2013	157.01	Call	Bond Future	9,147.1600		9.1472	9,186.0100	9.1860	0.425	0	0	0
2013/01/23	R210	07/02/2013	157.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R210	02/05/2013			Bond Future	166.3941		166.3941	166.4419	166.4419	0.029	0.0000	0.0000	7
2013/01/23	R210	02/05/2013	161.14	Call	Bond Future	5,254.0800		5.2541	5,301.8800	5.3019	0.910	0	0	0
2013/01/23	R210	02/05/2013	161.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R210	02/05/2013	161.15	Call	Bond Future	5,244.0800		5.2441	5,291.8800	5.2919	0.912	0	0	0
2013/01/23	R210	02/05/2013	161.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R210	02/05/2013	161.16	Call	Bond Future	5,234.0800		5.2341	5,281.8800	5.2819	0.913	0	0	0
2013/01/23	R210	02/05/2013	161.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R211	07/02/2013			Bond Future	126.2865		126.2865	126.4954	126.4954	0.165	0.0000	0.0000	522
2013/01/23	R211	07/02/2013	122.99	Call	Bond Future	3,296.5300		3.2965	3,505.4000	3.5054	6.336	0	0	0
2013/01/23	R211	07/02/2013	122.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R211	07/02/2013	123.00	Call	Bond Future	3,286.5300		3.2865	3,495.4000	3.4954	6.355	0	0	0
2013/01/23	R211	07/02/2013	123.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R211	07/02/2013	123.01	Call	Bond Future	3,276.5300		3.2765	3,485.4000	3.4854	6.375	0	0	0
2013/01/23	R211	07/02/2013	123.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R211	02/05/2013			Bond Future	127.8782		127.8782	128.0962	128.0962	0.170	0.0000	0.0000	7
2013/01/23	R211	02/05/2013	125.69	Call	Bond Future	2,188.1700		2.1882	2,406.1700	2.4062	9.963	0	0	0
2013/01/23	R211	02/05/2013	125.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R211	02/05/2013	125.70	Call	Bond Future	2,178.1700		2.1782	2,396.1700	2.3962	10.008	0	0	0
2013/01/23	R211	02/05/2013	125.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R211	02/05/2013	125.71	Call	Bond Future	2,168.1700		2.1682	2,386.1700	2.3862	10.055	0	0	0
2013/01/23	R211	02/05/2013	125.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R212	07/02/2013			Bond Future	133.1712		133.1712	133.0344	133.0344	(0.103)	0.0000	0.0000	10,659

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
2013/01/23	R212	07/02/2013	128.99	Call	Bond Future	4,181.1600	4.1812	4,044.3600	4.0444	(3.272)	0	0	0
2013/01/23	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R212	07/02/2013	129.00	Call	Bond Future	4,171.1600	4.1712	4,034.3600	4.0344	(3.280)	0	0	0
2013/01/23	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R212	07/02/2013	129.01	Call	Bond Future	4,161.1600	4.1612	4,024.3600	4.0244	(3.288)	0	0	0
2013/01/23	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R212	02/05/2013			Bond Future	134.8495	134.8495	134.7180	134.7180	(0.098)	0.0000	0.0000	2,511
2013/01/23	R212	02/05/2013	131.09	Call	Bond Future	3,759.5500	3.7595	3,627.9600	3.6280	(3.500)	0	0	0
2013/01/23	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R212	02/05/2013	131.10	Call	Bond Future	3,749.5500	3.7495	3,617.9600	3.6180	(3.509)	0	0	0
2013/01/23	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R212	02/05/2013	131.11	Call	Bond Future	3,739.5500	3.7395	3,607.9600	3.6080	(3.519)	0	0	0
2013/01/23	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/23	R213	07/02/2013			Bond Future	7.7978	95.5275	7.8665	94.9074	0.882	0.0000	0.0000	10,414
2013/01/23	R213	07/02/2013	8.90	Call	Bond Future	9,256.0600	9.2561	8,636.0700	8.6361	(6.698)	0	0	0
2013/01/23	R213	07/02/2013	8.90	Put	Bond Future	0.6600	0.0007	0.7300	0.0007	10.606	0	0	0
2013/01/23	R213	07/02/2013	8.95	Call	Bond Future	9,642.8500	9.6428	9,022.8200	9.0228	(6.430)	0	0	0
2013/01/23	R213	07/02/2013	8.95	Put	Bond Future	0.3900	0.0004	0.4200	0.0004	7.692	0	0	0
2013/01/23	R213	07/02/2013	9.00	Call	Bond Future	10,027.0800	10.0271	9,407.0300	9.4070	(6.184)	0	0	0
2013/01/23	R213	07/02/2013	9.00	Put	Bond Future	0.2300	0.0002	0.2400	0.0002	4.348	0	0	0
2013/01/23	R213	07/02/2013	9.05	Call	Bond Future	10,408.7300	10.4087	9,788.6800	9.7887	(5.957)	0	0	0
2013/01/23	R213	07/02/2013	9.05	Put	Bond Future	0.1300	0.0001	0.1400	0.0001	7.692	0	0	0
2013/01/23	R213	02/05/2013			Bond Future	7.8558	93.1445	7.9257	92.5224	0.890	0.0000	0.0000	5
2013/01/23	R213	02/05/2013	7.86	Call	Bond Future	3,148.6800	3.1487	2,758.7700	2.7588	(12.383)	0	0	0
2013/01/23	R213	02/05/2013	7.86	Put	Bond Future	3,111.2200	3.1112	3,343.4100	3.3434	7.463	0	0	0
2013/01/23	R213	02/05/2013	7.84	Call	Bond Future	3,060.3200	3.0603	2,676.1700	2.6762	(12.553)	0	0	0
2013/01/23	R213	02/05/2013	7.84	Put	Bond Future	3,201.8800	3.2019	3,439.8300	3.4398	7.432	0	0	0
2013/01/23	R213	02/05/2013	7.85	Call	Bond Future	3,104.3200	3.1043	2,717.2900	2.7173	(12.467)	0	0	0
2013/01/23	R213	02/05/2013	7.85	Put	Bond Future	3,156.3100	3.1563	3,391.3800	3.3914	7.448	0	0	0
2013/01/23	R213	07/11/2013			Bond Future	7.9949	92.1574	8.0690	91.5187	0.927	0.0000	0.0000	0
2013/01/23	R213	07/11/2013	8.61	Call	Bond Future	8,454.1900	8.4542	7,928.3800	7.9284	(6.220)	0	0	0
2013/01/23	R213	07/11/2013	8.61	Put	Bond Future	3,341.8600	3.3419	3,454.7000	3.4547	3.377	0	0	0
2013/01/23	R213	07/11/2013	8.59	Call	Bond Future	8,352.3000	8.3523	7,828.7300	7.8287	(6.269)	0	0	0
2013/01/23	R213	07/11/2013	8.59	Put	Bond Future	3,399.5700	3.3996	3,514.6500	3.5146	3.385	0	0	0
2013/01/23	R213	07/11/2013	8.60	Call	Bond Future	8,403.2000	8.4032	7,878.5000	7.8785	(6.244)	0	0	0
2013/01/23	R213	07/11/2013	8.60	Put	Bond Future	3,370.6100	3.3706	3,484.5600	3.4846	3.381	0	0	0
2013/01/23	R214	07/02/2013			Bond Future	8.0973	85.3609	8.1861	84.5314	1.097	0.0000	0.0000	1,714
2013/01/23	R214	07/02/2013	8.59	Call	Bond Future	4,521.6400	4.5216	3,732.5000	3.7325	(17.453)	0	0	0
2013/01/23	R214	07/02/2013	8.59	Put	Bond Future	87.6300	0.0876	127.9900	0.1280	46.057	0	0	0
2013/01/23	R214	07/02/2013	8.60	Call	Bond Future	4,601.8300	4.6018	3,810.1200	3.8101	(17.204)	0	0	0
2013/01/23	R214	07/02/2013	8.60	Put	Bond Future	81.9400	0.0819	119.7300	0.1197	46.119	0	0	0
2013/01/23	R214	07/02/2013	8.61	Call	Bond Future	4,682.1900	4.6822	3,888.0300	3.8880	(16.961)	0	0	0
2013/01/23	R214	07/02/2013	8.61	Put	Bond Future	76.5900	0.0766	111.9300	0.1119	46.142	0	0	0

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<b>Total</b>												<b>357445</b>
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