



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 24/01/2013 to 24/01/2013

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
2013/01/24	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	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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2013/01/24	2025	07/02/2013			Bond Future	113.8208	113.8208	113.8309	113.8309	0.009	0.0000	0.0000	0
2013/01/24	2025	07/02/2013	110.99	Call	Bond Future	2,830.8100	2.8308	2,840.9300	2.8409	0.357	0	0	0
2013/01/24	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	2025	07/02/2013	111.00	Call	Bond Future	2,820.8100	2.8208	2,830.9300	2.8309	0.359	0	0	0
2013/01/24	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	2025	07/02/2013	111.01	Call	Bond Future	2,810.8100	2.8108	2,820.9300	2.8209	0.360	0	0	0
2013/01/24	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	2038	07/02/2013			Bond Future	112.2302	112.2302	112.2423	112.2423	0.011	0.0000	0.0000	0
2013/01/24	2038	07/02/2013	105.99	Call	Bond Future	6,240.1600	6.2402	6,252.3100	6.2523	0.195	0	0	0
2013/01/24	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	2038	07/02/2013	106.00	Call	Bond Future	6,230.1600	6.2302	6,242.3100	6.2423	0.195	0	0	0
2013/01/24	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	2038	07/02/2013	106.01	Call	Bond Future	6,220.1600	6.2202	6,232.3100	6.2323	0.195	0	0	0
2013/01/24	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	2050	07/02/2013			Bond Future	119.6816	119.6816	118.7847	118.7847	(0.749)	0.0000	0.0000	122
2013/01/24	2050	07/02/2013	112.99	Call	Bond Future	6,691.6300	6.6916	5,794.6500	5.7947	(13.405)	0	0	0
2013/01/24	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	2050	07/02/2013	113.00	Call	Bond Future	6,681.6300	6.6816	5,784.6500	5.7847	(13.425)	0	0	0
2013/01/24	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	2050	07/02/2013	113.01	Call	Bond Future	6,671.6300	6.6716	5,774.6500	5.7747	(13.445)	0	0	0
2013/01/24	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	AL7T	07/02/2013			Index Future	488.6620	488.6620	468.9980	468.9980	(4.024)	0.0000	0.0000	12
2013/01/24	AL7T	02/05/2013			Index Future	494.8540	494.8540	493.1680	493.1680	(0.341)	0.0000	0.0000	0
2013/01/24	ALBI	07/02/2013			Index Future	435.4650	435.4650	434.0530	434.0530	(0.324)	0.0000	0.0000	984
2013/01/24	ALBI	02/05/2013			Index Future	440.9840	440.9840	439.5520	439.5520	(0.325)	0.0000	0.0000	80
2013/01/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	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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2013/01/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/01/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/24	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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2013/01/24	EL28	07/02/2013			Bond Future	114.2985	114.2985	113.8780	113.8780	(0.368)	0.0000	0.0000	0
2013/01/24	EL28	07/02/2013	113.01	Call	Bond Future	1,288.5100	1.2885	868.0100	0.8680	(32.635)	0	0	0
2013/01/24	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	EL28	07/02/2013	112.99	Call	Bond Future	1,308.5100	1.3085	888.0100	0.8880	(32.136)	0	0	0
2013/01/24	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	EL28	07/02/2013	113.00	Call	Bond Future	1,298.5100	1.2985	878.0100	0.8780	(32.383)	0	0	0
2013/01/24	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	ES33	07/02/2013			Bond Future	8.7452	91.3021	8.7945	90.8800	0.563	0.0000	0.0000	303
2013/01/24	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	ES33	07/02/2013	8.54	Put	Bond Future	1,793.8700	1.7939	2,215.9200	2.2159	23.527	0	0	0
2013/01/24	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	ES33	07/02/2013	8.55	Put	Bond Future	1,705.1800	1.7052	2,127.2300	2.1272	24.751	0	0	0
2013/01/24	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	ES33	07/02/2013	8.56	Put	Bond Future	1,616.6200	1.6166	2,038.6700	2.0387	26.107	0	0	0
2013/01/24	GOVI	07/02/2013			GOVI	435.4550	435.4550	434.0780	434.0780	(0.316)	0.0000	0.0000	331
2013/01/24	GOVI	07/02/2013	432.99	Call	GOVI	24,650.0000	2.4650	10,880.0000	1.0880	(55.862)	0	0	0
2013/01/24	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	GOVI	07/02/2013	433.00	Call	GOVI	24,550.0000	2.4550	10,780.0000	1.0780	(56.090)	0	0	0
2013/01/24	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	GOVI	07/02/2013	433.01	Call	GOVI	24,450.0000	2.4450	10,680.0000	1.0680	(56.319)	0	0	0
2013/01/24	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	GOVI	02/05/2013			GOVI	440.9740	440.9740	439.5770	439.5770	(0.317)	0.0000	0.0000	1
2013/01/24	GOVI	02/05/2013	432.99	Call	GOVI	79,840.0000	7.9840	65,870.0000	6.5870	(17.497)	0	0	0
2013/01/24	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	GOVI	02/05/2013	433.00	Call	GOVI	79,740.0000	7.9740	65,770.0000	6.5770	(17.519)	0	0	0
2013/01/24	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	GOVI	02/05/2013	433.01	Call	GOVI	79,640.0000	7.9640	65,670.0000	6.5670	(17.541)	0	0	0
2013/01/24	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/01/24	IGOV	07/02/2013			Index Future	199.7920	199.7920	199.5540	199.5540	(0.119)	0.0000	0.0000	585
2013/01/24	IGOV	02/05/2013			Index Future	202.3240	202.3240	202.0820	202.0820	(0.120)	0.0000	0.0000	23
2013/01/24	ILBI	07/02/2013			Index Future	542.7670	542.7670	542.7670	542.7670	0.000	0.0000	0.0000	183
2013/01/24	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/01/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/01/24	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/01/24	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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2013/01/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/01/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/01/24	JBAF	20/02/2013			Jibar Tradeable Future	5.0600	94.9400	5.0800	94.9200	0.395	0.0000	0.0000	0
2013/01/24	JBAF	20/03/2013			Jibar Tradeable Future	5.0400	94.9600	5.0600	94.9400	0.397	0.0000	0.0000	1,000
2013/01/24	JBAF	17/04/2013			Jibar Tradeable Future	5.0100	94.9900	5.0500	94.9500	0.798	0.0000	0.0000	0
2013/01/24	JBAF	15/05/2013			Jibar Tradeable Future	5.0000	95.0000	5.0400	94.9600	0.800	0.0000	0.0000	0
2013/01/24	JBAF	19/06/2013			Jibar Tradeable Future	4.9700	95.0300	5.0300	94.9700	1.207	0.0000	0.0000	500
2013/01/24	JBAF	17/07/2013			Jibar Tradeable Future	4.9600	95.0400	5.0300	94.9700	1.411	0.0000	0.0000	0
2013/01/24	JBAF	18/09/2013			Jibar Tradeable Future	4.9700	95.0300	5.0300	94.9700	1.207	0.0000	0.0000	2,200
2013/01/24	JBAF	18/12/2013			Jibar Tradeable Future	5.0200	94.9800	5.1000	94.9000	1.594	0.0000	0.0000	2,000
2013/01/24	JBAF	19/03/2014			Jibar Tradeable Future	5.1200	94.8800	5.2100	94.7900	1.758	0.0000	0.0000	400
2013/01/24	JBAF	18/06/2014			Jibar Tradeable Future	5.2400	94.7600	5.3300	94.6700	1.718	0.0000	0.0000	800
2013/01/24	JBAF	17/09/2014			Jibar Tradeable Future	5.3700	94.6300	5.4600	94.5400	1.676	0.0000	0.0000	0
2013/01/24	JBAF	17/12/2014			Jibar Tradeable Future	5.5100	94.4900	5.6000	94.4000	1.633	0.0000	0.0000	0
2013/01/24	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/01/24	R023	07/02/2013			Bond Future	6.7796	110.5138	6.8393	110.0661	0.881	0.0000	0.0000	1,632
2013/01/24	R023	07/02/2013	7.04	Call	Bond Future	1,935.1000	1.9351	1,487.4000	1.4874	(23.136)	0	0	0
2013/01/24	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R023	07/02/2013	7.05	Call	Bond Future	2,008.5200	2.0085	1,560.8200	1.5608	(22.290)	0	0	0
2013/01/24	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R023	07/02/2013	7.06	Call	Bond Future	2,081.8700	2.0819	1,634.1700	1.6342	(21.505)	0	0	0
2013/01/24	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R023	02/05/2013			Bond Future	6.8273	107.9390	6.8891	107.4857	0.904	0.0000	0.0000	1,002
2013/01/24	R023	02/05/2013	7.05	Call	Bond Future	1,623.4200	1.6234	1,170.1100	1.1701	(27.923)	0	0	0
2013/01/24	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R023	02/05/2013	7.06	Call	Bond Future	1,695.5800	1.6956	1,242.2700	1.2423	(26.735)	0	0	0
2013/01/24	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R023	02/05/2013	7.04	Call	Bond Future	1,551.2000	1.5512	1,097.8900	1.0979	(29.223)	0	0	0
2013/01/24	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R023	01/08/2013			Bond Future	6.8790	109.3735	6.9430	108.9142	0.931	0.0000	0.0000	0
2013/01/24	R023	01/08/2013	7.29	Call	Bond Future	2,903.7200	2.9037	2,444.4100	2.4444	(15.818)	0	0	0
2013/01/24	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R023	01/08/2013	7.30	Call	Bond Future	2,973.0900	2.9731	2,513.7800	2.5138	(15.449)	0	0	0
2013/01/24	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R023	01/08/2013	7.31	Call	Bond Future	3,042.4000	3.0424	2,583.0900	2.5831	(15.097)	0	0	0
2013/01/24	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R157	07/02/2013			Bond Future	5.3692	124.9689	5.4045	124.8745	0.658	0.0000	0.0000	6,033
2013/01/24	R157	07/02/2013	6.28	Call	Bond Future	2,402.7700	2.4028	2,308.3900	2.3084	(3.928)	0	0	0
2013/01/24	R157	07/02/2013	6.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R157	07/02/2013	6.50	Call	Bond Future	2,973.7900	2.9738	2,879.4100	2.8794	(3.174)	0	0	0
2013/01/24	R157	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R157	07/02/2013	6.70	Call	Bond Future	3,489.8000	3.4898	3,395.4200	3.3954	(2.704)	0	0	0
2013/01/24	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
2013/01/24	R157	07/02/2013	6.75	Call	Bond Future	3,618.3400	3.6183	3,523.9600	3.5240	(2.608)	0	0	0
2013/01/24	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R157	07/02/2013	6.80	Call	Bond Future	3,746.7000	3.7467	3,652.3200	3.6523	(2.519)	0	0	0
2013/01/24	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R157	02/05/2013			Bond Future	5.3760	119.6806	5.4154	119.5848	0.733	0.0000	0.0000	13,241
2013/01/24	R157	02/05/2013	5.35	Call	Bond Future	419.7600	0.4198	373.2100	0.3732	(11.090)	0	0	0
2013/01/24	R157	02/05/2013	5.35	Put	Bond Future	483.0300	0.4830	532.2100	0.5322	10.182	0	0	0
2013/01/24	R157	02/05/2013	5.36	Call	Bond Future	431.6900	0.4317	384.3100	0.3843	(10.975)	0	0	0
2013/01/24	R157	02/05/2013	5.36	Put	Bond Future	470.6300	0.4706	518.9800	0.5190	10.273	0	0	0
2013/01/24	R157	02/05/2013	5.34	Call	Bond Future	408.0400	0.4080	362.3100	0.3623	(11.207)	0	0	0
2013/01/24	R157	02/05/2013	5.34	Put	Bond Future	495.6500	0.4956	545.6500	0.5456	10.088	0	0	0
2013/01/24	R157	07/11/2013			Bond Future	5.3999	116.1505	5.4518	116.0524	0.962	0.0000	0.0000	0
2013/01/24	R157	07/11/2013	5.61	Call	Bond Future	887.7200	0.8877	829.2000	0.8292	(6.592)	0	0	0
2013/01/24	R157	07/11/2013	5.61	Put	Bond Future	491.3600	0.4914	530.9800	0.5310	8.063	0	0	0
2013/01/24	R157	07/11/2013	5.59	Call	Bond Future	864.8600	0.8649	807.1900	0.8072	(6.668)	0	0	0
2013/01/24	R157	07/11/2013	5.59	Put	Bond Future	506.1400	0.5061	546.6100	0.5466	7.996	0	0	0
2013/01/24	R157	07/11/2013	5.60	Call	Bond Future	876.2500	0.8763	818.1500	0.8181	(6.631)	0	0	0
2013/01/24	R157	07/11/2013	5.60	Put	Bond Future	498.7100	0.4987	538.7500	0.5388	8.029	0	0	0
2013/01/24	R186	07/02/2013			Bond Future	7.3158	128.9500	7.3804	128.2921	0.883	0.0000	0.0000	61,097
2013/01/24	R186	07/02/2013	7.00	Call	Bond Future	201.3500	0.2014	110.2000	0.1102	(45.269)	0	0	10,300
2013/01/24	R186	07/02/2013	7.00	Put	Bond Future	3,486.7100	3.4867	4,053.4700	4.0535	16.255	0	0	0
2013/01/24	R186	07/02/2013	7.25	Call	Bond Future	876.7400	0.8767	595.9700	0.5960	(32.024)	0	0	670
2013/01/24	R186	07/02/2013	7.25	Put	Bond Future	1,551.3700	1.5514	1,928.5100	1.9285	24.310	0	0	0
2013/01/24	R186	07/02/2013	7.29	Call	Bond Future	1,057.0400	1.0570	739.0700	0.7391	(30.081)	0	0	0
2013/01/24	R186	07/02/2013	7.29	Put	Bond Future	1,320.7200	1.3207	1,660.6600	1.6607	25.739	0	0	0
2013/01/24	R186	07/02/2013	7.75	Call	Bond Future	4,429.8900	4.4299	3,811.6500	3.8117	(13.956)	0	0	1,000
2013/01/24	R186	07/02/2013	7.75	Put	Bond Future	97.4500	0.0974	137.1200	0.1371	40.708	0	0	0
2013/01/24	R186	07/02/2013	8.00	Call	Bond Future	6,745.9600	6.7460	6,093.6900	6.0937	(9.669)	0	0	0
2013/01/24	R186	07/02/2013	8.00	Put	Bond Future	12.6900	0.0127	18.3300	0.0183	44.444	0	0	150
2013/01/24	R186	07/02/2013	8.45	Call	Bond Future	10,890.8600	10.8909	10,232.9900	10.2330	(6.041)	0	0	0
2013/01/24	R186	07/02/2013	8.45	Put	Bond Future	0.0900	0.0001	0.1300	0.0001	44.444	0	0	0
2013/01/24	R186	07/02/2013	8.47	Call	Bond Future	11,070.8700	11.0709	10,412.9900	10.4130	(5.942)	0	0	0
2013/01/24	R186	07/02/2013	8.47	Put	Bond Future	0.0700	0.0001	0.1000	0.0001	42.857	0	0	0
2013/01/24	R186	07/02/2013	7.50	Call	Bond Future	2,344.9000	2.3449	1,846.9400	1.8469	(21.236)	0	0	540
2013/01/24	R186	07/02/2013	7.50	Put	Bond Future	481.0300	0.4810	640.9800	0.6410	33.252	0	0	0
2013/01/24	R186	07/02/2013	8.50	Call	Bond Future	11,340.1600	11.3402	10,682.2700	10.6823	(5.801)	0	0	0
2013/01/24	R186	07/02/2013	8.50	Put	Bond Future	0.0500	0.0001	0.0700	0.0001	40.000	0	0	0
2013/01/24	R186	07/02/2013	8.55	Call	Bond Future	11,787.0000	11.7870	11,129.1000	11.1291	(5.582)	0	0	0
2013/01/24	R186	07/02/2013	8.55	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2013/01/24	R186	07/02/2013	8.32	Call	Bond Future	9,711.3200	9.7113	9,053.6100	9.0536	(6.773)	0	0	0
2013/01/24	R186	07/02/2013	8.32	Put	Bond Future	0.4700	0.0005	0.6700	0.0007	42.553	0	0	2,000
2013/01/24	R186	02/05/2013			Bond Future	7.3748	130.5114	7.4414	129.8453	0.903	0.0000	0.0000	8,350
2013/01/24	R186	02/05/2013	7.39	Call	Bond Future	3,246.4100	3.2464	2,895.3300	2.8953	(10.814)	0	0	0
2013/01/24	R186	02/05/2013	7.39	Put	Bond Future	3,094.2100	3.0942	3,409.2700	3.4093	10.182	0	0	0
2013/01/24	R186	02/05/2013	7.40	Call	Bond Future	3,297.8900	3.2979	2,943.4500	2.9435	(10.747)	0	0	0
2013/01/24	R186	02/05/2013	7.40	Put	Bond Future	3,045.5700	3.0456	3,357.2700	3.3573	10.235	0	0	150
2013/01/24	R186	02/05/2013	7.41	Call	Bond Future	3,349.8200	3.3498	2,992.0200	2.9920	(10.681)	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
2013/01/24	R186	02/05/2013	7.41	Put	Bond Future	2,997.4900	2.9975	3,305.8300	3.3058	10.287	0	0	0
2013/01/24	R186	02/05/2013	6.75	Call	Bond Future	938.6600	0.9387	791.6500	0.7917	(15.662)	0	0	350
2013/01/24	R186	02/05/2013	6.75	Put	Bond Future	7,430.8000	7.4308	7,949.9300	7.9499	6.986	0	0	0
2013/01/24	R186	07/11/2013			Bond Future	7.5156	128.7255	7.5870	128.0412	0.950	0.0000	0.0000	0
2013/01/24	R186	07/11/2013	8.15	Call	Bond Future	9,071.8400	9.0718	8,601.8900	8.6019	(5.180)	0	0	0
2013/01/24	R186	07/11/2013	8.15	Put	Bond Future	3,173.6200	3.1736	3,387.9200	3.3879	6.753	0	0	0
2013/01/24	R186	07/11/2013	8.16	Call	Bond Future	9,131.9600	9.1320	8,660.4600	8.6605	(5.163)	0	0	0
2013/01/24	R186	07/11/2013	8.16	Put	Bond Future	3,143.9200	3.1439	3,356.6700	3.3567	6.767	0	0	0
2013/01/24	R186	07/11/2013	8.75	Call	Bond Future	12,840.5700	12.8406	12,289.1600	12.2892	(4.294)	0	0	0
2013/01/24	R186	07/11/2013	8.75	Put	Bond Future	1,717.6700	1.7177	1,850.5100	1.8505	7.734	0	0	130
2013/01/24	R186	07/11/2013	8.14	Call	Bond Future	9,011.8700	9.0119	8,543.4600	8.5435	(5.198)	0	0	0
2013/01/24	R186	07/11/2013	8.14	Put	Bond Future	3,203.5700	3.2036	3,419.4100	3.4194	6.737	0	0	0
2013/01/24	R189	07/02/2013			Bond Future	217.3742	217.3742	217.3933	217.3933	0.009	0.0000	0.0000	154
2013/01/24	R189	07/02/2013	212.99	Call	Bond Future	4,384.2000	4.3842	4,403.3200	4.4033	0.436	0	0	0
2013/01/24	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R189	07/02/2013	213.00	Call	Bond Future	4,374.2000	4.3742	4,393.3200	4.3933	0.437	0	0	0
2013/01/24	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R189	07/02/2013	213.01	Call	Bond Future	4,364.2000	4.3642	4,383.3200	4.3833	0.438	0	0	0
2013/01/24	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R197	07/02/2013			Bond Future	286.7905	286.7905	286.8152	286.8152	0.009	0.0000	0.0000	2,633
2013/01/24	R197	07/02/2013	278.99	Call	Bond Future	7,800.4600	7.8005	7,825.1600	7.8252	0.317	0	0	0
2013/01/24	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R197	07/02/2013	279.00	Call	Bond Future	7,790.4600	7.7905	7,815.1600	7.8152	0.317	0	0	0
2013/01/24	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R197	07/02/2013	279.01	Call	Bond Future	7,780.4600	7.7805	7,805.1600	7.8052	0.317	0	0	0
2013/01/24	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R197	02/05/2013			Bond Future	290.4197	290.4197	290.4438	290.4438	0.008	0.0000	0.0000	40
2013/01/24	R197	02/05/2013	282.39	Call	Bond Future	8,029.7100	8.0297	8,053.8100	8.0538	0.300	0	0	0
2013/01/24	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R197	02/05/2013	282.40	Call	Bond Future	8,019.7100	8.0197	8,043.8100	8.0438	0.301	0	0	0
2013/01/24	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R197	02/05/2013	282.41	Call	Bond Future	8,009.7100	8.0097	8,033.8100	8.0338	0.301	0	0	0
2013/01/24	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R201	07/02/2013			Bond Future	5.0983	107.6469	5.1342	107.5815	0.704	0.0000	0.0000	1,540
2013/01/24	R201	07/02/2013	4.98	Call	Bond Future	32.5900	0.0326	18.7500	0.0188	(42.467)	0	0	0
2013/01/24	R201	07/02/2013	4.98	Put	Bond Future	248.5300	0.2485	300.0700	0.3001	20.738	0	0	0
2013/01/24	R201	07/02/2013	5.60	Call	Bond Future	909.4700	0.9095	844.1200	0.8441	(7.186)	0	0	0
2013/01/24	R201	07/02/2013	5.60	Put	Bond Future	0.0500	0.0001	0.0800	0.0001	60.000	0	0	0
2013/01/24	R201	07/02/2013	6.20	Call	Bond Future	1,983.6700	1.9837	1,918.2900	1.9183	(3.296)	0	0	0
2013/01/24	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R201	07/02/2013	6.25	Call	Bond Future	2,072.5400	2.0725	2,007.1600	2.0072	(3.155)	0	0	0
2013/01/24	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R201	07/02/2013	6.30	Call	Bond Future	2,161.3100	2.1613	2,095.9300	2.0959	(3.025)	0	0	0
2013/01/24	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R201	02/05/2013			Bond Future	5.0699	108.9503	5.1114	108.8839	0.818	0.0000	0.0000	4

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
2013/01/24	R201	02/05/2013	4.05	Call	Bond Future	0.3000	0.0003	0.1900	0.0002	(36.667)	0	0	0
2013/01/24	R201	02/05/2013	4.05	Put	Bond Future	1,649.2800	1.6493	1,715.5200	1.7155	4.016	0	0	0
2013/01/24	R201	02/05/2013	4.06	Call	Bond Future	0.3300	0.0003	0.2100	0.0002	(36.364)	0	0	0
2013/01/24	R201	02/05/2013	4.06	Put	Bond Future	1,632.9700	1.6330	1,699.2000	1.6992	4.056	0	0	0
2013/01/24	R201	02/05/2013	4.04	Call	Bond Future	0.2700	0.0003	0.1700	0.0002	(37.037)	0	0	0
2013/01/24	R201	02/05/2013	4.04	Put	Bond Future	1,665.5800	1.6656	1,731.8300	1.7318	3.978	0	0	0
2013/01/24	R201	07/11/2013			Bond Future	4.9590	107.4671	5.0210	107.3992	1.250	0.0000	0.0000	0
2013/01/24	R201	07/11/2013	4.80	Call	Bond Future	256.0400	0.2560	228.0300	0.2280	(10.940)	0	0	0
2013/01/24	R201	07/11/2013	4.80	Put	Bond Future	430.6800	0.4307	470.6500	0.4706	9.281	0	0	0
2013/01/24	R201	07/11/2013	4.81	Call	Bond Future	260.6500	0.2607	232.3000	0.2323	(10.877)	0	0	0
2013/01/24	R201	07/11/2013	4.81	Put	Bond Future	424.2900	0.4243	463.9200	0.4639	9.340	0	0	0
2013/01/24	R201	07/11/2013	4.79	Call	Bond Future	251.4900	0.2515	223.8300	0.2238	(10.998)	0	0	0
2013/01/24	R201	07/11/2013	4.79	Put	Bond Future	437.1300	0.4371	477.4500	0.4774	9.224	0	0	0
2013/01/24	R202	07/02/2013			Bond Future	215.1683	215.1683	214.5184	214.5184	(0.302)	0.0000	0.0000	50,656
2013/01/24	R202	07/02/2013	204.99	Call	Bond Future	10,178.2700	10.1783	9,528.3600	9.5284	(6.385)	0	0	0
2013/01/24	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R202	07/02/2013	205.00	Call	Bond Future	10,168.2700	10.1683	9,518.3600	9.5184	(6.392)	0	0	0
2013/01/24	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R202	07/02/2013	205.01	Call	Bond Future	10,158.2700	10.1583	9,508.3600	9.5084	(6.398)	0	0	0
2013/01/24	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R202	02/05/2013			Bond Future	217.8910	217.8910	217.2323	217.2323	(0.302)	0.0000	0.0000	1
2013/01/24	R202	02/05/2013	211.04	Call	Bond Future	6,851.0500	6.8511	6,192.2900	6.1923	(9.615)	0	0	0
2013/01/24	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R202	02/05/2013	211.05	Call	Bond Future	6,841.0500	6.8411	6,182.2900	6.1823	(9.630)	0	0	0
2013/01/24	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R202	02/05/2013	211.06	Call	Bond Future	6,831.0500	6.8311	6,172.2900	6.1723	(9.644)	0	0	0
2013/01/24	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R203	07/02/2013			Bond Future	5.7920	113.1860	5.8420	112.9756	0.864	0.0000	0.0000	19,398
2013/01/24	R203	07/02/2013	5.54	Call	Bond Future	53.4400	0.0534	28.1700	0.0282	(47.287)	0	0	10,000
2013/01/24	R203	07/02/2013	5.54	Put	Bond Future	1,120.7100	1.1207	1,305.9000	1.3059	16.524	0	0	0
2013/01/24	R203	07/02/2013	6.11	Call	Bond Future	1,361.0000	1.3610	1,164.2900	1.1643	(14.453)	0	0	12,600
2013/01/24	R203	07/02/2013	6.11	Put	Bond Future	31.7600	0.0318	45.5100	0.0455	43.293	0	0	3,254
2013/01/24	R203	07/02/2013	6.45	Call	Bond Future	2,729.1500	2.7292	2,518.9500	2.5190	(7.702)	0	0	0
2013/01/24	R203	07/02/2013	6.45	Put	Bond Future	0.5300	0.0005	0.7900	0.0008	49.057	0	0	0
2013/01/24	R203	07/02/2013	6.55	Call	Bond Future	3,136.1100	3.1361	2,925.7000	2.9257	(6.709)	0	0	0
2013/01/24	R203	07/02/2013	6.55	Put	Bond Future	0.1200	0.0001	0.1700	0.0002	41.667	0	0	0
2013/01/24	R203	07/02/2013	6.65	Call	Bond Future	3,541.4900	3.5415	3,331.0400	3.3310	(5.942)	0	0	0
2013/01/24	R203	07/02/2013	6.65	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	30,250
2013/01/24	R203	07/02/2013	6.94	Call	Bond Future	4,706.7400	4.7067	4,496.2800	4.4963	(4.471)	0	0	0
2013/01/24	R203	07/02/2013	6.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R203	07/02/2013	7.15	Call	Bond Future	5,540.8000	5.5408	5,330.3400	5.3303	(3.798)	0	0	0
2013/01/24	R203	07/02/2013	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R203	07/02/2013	6.50	Call	Bond Future	2,932.7900	2.9328	2,722.4600	2.7225	(7.172)	0	0	0
2013/01/24	R203	07/02/2013	6.50	Put	Bond Future	0.2500	0.0003	0.3800	0.0004	52.000	0	0	0
2013/01/24	R203	02/05/2013			Bond Future	5.8221	110.4001	5.8753	110.1869	0.914	0.0000	0.0000	22
2013/01/24	R203	02/05/2013	5.90	Call	Bond Future	1,084.2600	1.0843	964.5600	0.9646	(11.040)	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
2013/01/24	R203	02/05/2013	5.90	Put	Bond Future	772.2800	0.7723	865.7800	0.8658	12.107	0	0	0
2013/01/24	R203	02/05/2013	5.91	Call	Bond Future	1,106.8100	1.1068	985.6500	0.9856	(10.947)	0	0	0
2013/01/24	R203	02/05/2013	5.91	Put	Bond Future	754.8700	0.7549	846.9100	0.8469	12.193	0	0	0
2013/01/24	R203	02/05/2013	5.89	Call	Bond Future	1,061.9600	1.0620	943.7300	0.9437	(11.133)	0	0	0
2013/01/24	R203	02/05/2013	5.89	Put	Bond Future	789.9600	0.7900	884.9300	0.8849	12.022	0	0	0
2013/01/24	R203	07/11/2013			Bond Future	5.9044	109.2633	5.9660	109.0445	1.044	0.0000	0.0000	0
2013/01/24	R203	07/11/2013	571.00	Call	Bond Future	107,033.8200	107.0338	106,814.9900	106.8150	(0.204)	0	0	0
2013/01/24	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R203	07/11/2013	5.99	Call	Bond Future	1,633.5100	1.6335	1,515.4800	1.5155	(7.226)	0	0	0
2013/01/24	R203	07/11/2013	5.99	Put	Bond Future	1,329.6000	1.3296	1,430.4000	1.4304	7.581	0	0	0
2013/01/24	R203	07/11/2013	6.00	Call	Bond Future	1,652.6000	1.6526	1,533.7300	1.5337	(7.193)	0	0	0
2013/01/24	R203	07/11/2013	6.00	Put	Bond Future	1,313.2600	1.3133	1,413.2200	1.4132	7.612	0	0	0
2013/01/24	R203	07/11/2013	6.01	Call	Bond Future	1,672.2000	1.6722	1,552.5000	1.5525	(7.158)	0	0	0
2013/01/24	R203	07/11/2013	6.01	Put	Bond Future	1,297.4500	1.2975	1,396.5800	1.3966	7.640	0	0	0
2013/01/24	R203	07/11/2013	5.71	Call	Bond Future	1,149.1800	1.1492	1,054.7400	1.0547	(8.218)	0	0	15
2013/01/24	R203	07/11/2013	5.71	Put	Bond Future	1,843.0400	1.8430	1,967.4300	1.9674	6.749	0	0	0
2013/01/24	R204	07/02/2013			Bond Future	6.0475	110.6598	6.0974	110.4031	0.825	0.0000	0.0000	16,672
2013/01/24	R204	07/02/2013	7.29	Call	Bond Future	6,174.6900	6.1747	5,918.0800	5.9181	(4.156)	0	0	0
2013/01/24	R204	07/02/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R204	07/02/2013	7.45	Call	Bond Future	6,938.3700	6.9384	6,681.7600	6.6818	(3.698)	0	0	0
2013/01/24	R204	07/02/2013	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R204	07/02/2013	7.95	Call	Bond Future	9,280.5000	9.2805	9,023.8900	9.0239	(2.765)	0	0	0
2013/01/24	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R204	07/02/2013	8.00	Call	Bond Future	9,511.0600	9.5111	9,254.4500	9.2545	(2.698)	0	0	0
2013/01/24	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R204	07/02/2013	8.05	Call	Bond Future	9,740.9800	9.7410	9,484.3700	9.4844	(2.634)	0	0	0
2013/01/24	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R204	02/05/2013			Bond Future	6.0862	111.9996	6.1387	111.7398	0.862	0.0000	0.0000	24
2013/01/24	R204	02/05/2013	6.30	Call	Bond Future	1,875.1800	1.8752	1,708.0800	1.7081	(8.911)	0	0	0
2013/01/24	R204	02/05/2013	6.30	Put	Bond Future	821.3100	0.8213	914.0800	0.9141	11.295	0	0	0
2013/01/24	R204	02/05/2013	6.31	Call	Bond Future	1,906.5100	1.9065	1,737.9300	1.7379	(8.842)	0	0	0
2013/01/24	R204	02/05/2013	6.31	Put	Bond Future	803.6600	0.8037	894.9500	0.8950	11.359	0	0	0
2013/01/24	R204	02/05/2013	6.29	Call	Bond Future	1,844.1100	1.8441	1,678.5000	1.6785	(8.980)	0	0	0
2013/01/24	R204	02/05/2013	6.29	Put	Bond Future	839.2500	0.8392	933.5100	0.9335	11.231	0	0	0
2013/01/24	R204	07/11/2013			Bond Future	6.1848	110.9829	6.2438	110.7161	0.954	0.0000	0.0000	0
2013/01/24	R204	07/11/2013	6.30	Call	Bond Future	2,367.6400	2.3676	2,220.2500	2.2203	(6.225)	0	0	0
2013/01/24	R204	07/11/2013	6.30	Put	Bond Future	1,847.6900	1.8477	1,967.1300	1.9671	6.464	0	0	0
2013/01/24	R204	07/11/2013	6.31	Call	Bond Future	2,392.7300	2.3927	2,244.4400	2.2444	(6.198)	0	0	0
2013/01/24	R204	07/11/2013	6.31	Put	Bond Future	1,827.7800	1.8278	1,946.3200	1.9463	6.485	0	0	0
2013/01/24	R204	07/11/2013	7.00	Call	Bond Future	4,427.2200	4.4272	4,224.4300	4.2244	(4.581)	0	0	0
2013/01/24	R204	07/11/2013	7.00	Put	Bond Future	812.5600	0.8126	876.6000	0.8766	7.881	0	0	180
2013/01/24	R204	07/11/2013	6.29	Call	Bond Future	2,342.6800	2.3427	2,196.2100	2.1962	(6.252)	0	0	0
2013/01/24	R204	07/11/2013	6.29	Put	Bond Future	1,867.7500	1.8678	1,988.1100	1.9881	6.444	0	0	0
2013/01/24	R206	07/02/2013			Bond Future	5.1294	102.6839	5.1659	102.6508	0.712	0.0000	0.0000	1,120
2013/01/24	R206	07/02/2013	4.76	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/24	R206	07/02/2013	4.76	Put	Bond Future	335.4900	0.3355	368.5600	0.3686	9.857	0	0	0

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2013/01/24	R206	07/02/2013	5.00	Call	Bond Future	7.2200	0.0072	3.2500	0.0033	(54.986)	0	0	0
2013/01/24	R206	07/02/2013	5.00	Put	Bond Future	124.5500	0.1246	153.6600	0.1537	23.372	0	0	0
2013/01/24	R206	07/02/2013	5.95	Call	Bond Future	739.1300	0.7391	706.0500	0.7061	(4.476)	0	0	0
2013/01/24	R206	07/02/2013	5.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R206	07/02/2013	6.00	Call	Bond Future	783.8900	0.7839	750.8100	0.7508	(4.220)	0	0	0
2013/01/24	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R206	07/02/2013	6.05	Call	Bond Future	828.6300	0.8286	795.5500	0.7956	(3.992)	0	0	0
2013/01/24	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R206	02/05/2013			Bond Future	5.0863	103.9272	5.1357	103.8935	0.971	0.0000	0.0000	23
2013/01/24	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R206	02/05/2013	3.40	Put	Bond Future	1,161.0600	1.1611	1,194.7100	1.1947	2.898	0	0	0
2013/01/24	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R206	02/05/2013	3.41	Put	Bond Future	1,154.1100	1.1541	1,187.7600	1.1878	2.916	0	0	0
2013/01/24	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R206	02/05/2013	3.39	Put	Bond Future	1,168.0100	1.1680	1,201.6600	1.2017	2.881	0	0	0
2013/01/24	R206	07/11/2013			Bond Future	4.3885	102.9578	4.5804	102.9234	4.374	0.0000	0.0000	0
2013/01/24	R206	07/11/2013	4.30	Call	Bond Future	43.5500	0.0436	29.7600	0.0298	(31.665)	0	0	0
2013/01/24	R206	07/11/2013	4.30	Put	Bond Future	59.3900	0.0594	79.9800	0.0800	34.669	0	0	0
2013/01/24	R206	07/11/2013	4.31	Call	Bond Future	44.3700	0.0444	30.3900	0.0304	(31.508)	0	0	0
2013/01/24	R206	07/11/2013	4.31	Put	Bond Future	58.4200	0.0584	78.8200	0.0788	34.920	0	0	0
2013/01/24	R206	07/11/2013	4.29	Call	Bond Future	42.7500	0.0428	29.1400	0.0291	(31.836)	0	0	0
2013/01/24	R206	07/11/2013	4.29	Put	Bond Future	60.3900	0.0604	81.1600	0.0812	34.393	0	0	0
2013/01/24	R207	07/02/2013			Bond Future	6.2935	105.8548	6.3433	105.5704	0.791	0.0000	0.0000	4,309
2013/01/24	R207	07/02/2013	7.66	Call	Bond Future	7,474.3800	7.4744	7,189.9700	7.1900	(3.805)	0	0	0
2013/01/24	R207	07/02/2013	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R207	07/02/2013	7.80	Call	Bond Future	8,202.6600	8.2027	7,918.2500	7.9183	(3.467)	0	0	0
2013/01/24	R207	07/02/2013	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R207	07/02/2013	8.20	Call	Bond Future	10,246.8400	10.2468	9,962.4300	9.9624	(2.776)	0	0	0
2013/01/24	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R207	07/02/2013	8.25	Call	Bond Future	10,498.6000	10.4986	10,214.1900	10.2142	(2.709)	0	0	0
2013/01/24	R207	07/02/2013	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R207	07/02/2013	8.30	Call	Bond Future	10,749.5400	10.7495	10,465.1300	10.4651	(2.646)	0	0	0
2013/01/24	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R207	02/05/2013			Bond Future	6.3388	107.1365	6.3908	106.8485	0.821	0.0000	0.0000	0
2013/01/24	R207	02/05/2013	6.45	Call	Bond Future	1,852.7300	1.8527	1,684.8900	1.6849	(9.059)	0	0	0
2013/01/24	R207	02/05/2013	6.45	Put	Bond Future	1,237.9200	1.2379	1,358.0800	1.3581	9.707	0	0	0
2013/01/24	R207	02/05/2013	6.46	Call	Bond Future	1,884.1900	1.8842	1,714.7300	1.7147	(8.994)	0	0	0
2013/01/24	R207	02/05/2013	6.46	Put	Bond Future	1,214.3300	1.2143	1,332.8700	1.3329	9.762	0	0	0
2013/01/24	R207	02/05/2013	6.44	Call	Bond Future	1,821.5500	1.8216	1,655.3500	1.6553	(9.124)	0	0	0
2013/01/24	R207	02/05/2013	6.44	Put	Bond Future	1,261.8300	1.2618	1,383.6300	1.3836	9.653	0	0	0
2013/01/24	R207	07/11/2013			Bond Future	6.4482	106.3821	6.5057	106.0864	0.892	0.0000	0.0000	0
2013/01/24	R207	07/11/2013	6.70	Call	Bond Future	3,291.4300	3.2914	3,115.0000	3.1150	(5.360)	0	0	0
2013/01/24	R207	07/11/2013	6.70	Put	Bond Future	2,003.8800	2.0039	2,123.1700	2.1232	5.953	0	0	0
2013/01/24	R207	07/11/2013	6.71	Call	Bond Future	3,321.7000	3.3217	3,144.3700	3.1444	(5.339)	0	0	0
2013/01/24	R207	07/11/2013	6.71	Put	Bond Future	1,983.4300	1.9834	2,101.8200	2.1018	5.969	0	0	0
2013/01/24	R207	07/11/2013	6.69	Call	Bond Future	3,261.2900	3.2613	3,085.7500	3.0857	(5.383)	0	0	0
2013/01/24	R207	07/11/2013	6.69	Put	Bond Future	2,024.5000	2.0245	2,144.6800	2.1447	5.936	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
2013/01/24	R208	07/02/2013			Bond Future	6.4333	104.4740	6.4881	104.1277	0.852	0.0000	0.0000	19,911
2013/01/24	R208	07/02/2013	8.00	Call	Bond Future	9,349.9900	9.3500	9,003.7400	9.0037	(3.703)	0	0	0
2013/01/24	R208	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R208	07/02/2013	8.05	Call	Bond Future	9,630.4400	9.6304	9,284.1900	9.2842	(3.595)	0	0	0
2013/01/24	R208	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R208	07/02/2013	8.83	Call	Bond Future	13,871.1300	13.8711	13,524.8800	13.5249	(2.496)	0	0	0
2013/01/24	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R208	07/02/2013	6.00	Call	Bond Future	26.3800	0.0264	12.0700	0.0121	(54.246)	0	0	12,250
2013/01/24	R208	07/02/2013	6.00	Put	Bond Future	2,815.9300	2.8159	3,147.8700	3.1479	11.788	0	0	0
2013/01/24	R208	07/02/2013	7.78	Call	Bond Future	8,103.3200	8.1033	7,757.0700	7.7571	(4.273)	0	0	0
2013/01/24	R208	07/02/2013	7.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R208	07/02/2013	7.85	Call	Bond Future	8,502.2400	8.5022	8,155.9900	8.1560	(4.072)	0	0	0
2013/01/24	R208	07/02/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R208	07/02/2013	7.95	Call	Bond Future	9,068.4800	9.0685	8,722.2300	8.7222	(3.818)	0	0	0
2013/01/24	R208	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R208	02/05/2013			Bond Future	6.4762	102.3460	6.5331	101.9954	0.879	0.0000	0.0000	2,297
2013/01/24	R208	02/05/2013	6.66	Call	Bond Future	2,338.7800	2.3388	2,121.3700	2.1214	(9.296)	0	0	0
2013/01/24	R208	02/05/2013	6.66	Put	Bond Future	1,212.2200	1.2122	1,345.4300	1.3454	10.989	0	0	0
2013/01/24	R208	02/05/2013	6.64	Call	Bond Future	2,265.3000	2.2653	2,051.7100	2.0517	(9.429)	0	0	0
2013/01/24	R208	02/05/2013	6.64	Put	Bond Future	1,260.5800	1.2606	1,397.6100	1.3976	10.870	0	0	0
2013/01/24	R208	02/05/2013	6.65	Call	Bond Future	2,301.9000	2.3019	2,086.3900	2.0864	(9.362)	0	0	0
2013/01/24	R208	02/05/2013	6.65	Put	Bond Future	1,236.2300	1.2362	1,371.3400	1.3713	10.929	0	0	0
2013/01/24	R208	07/11/2013			Bond Future	6.5829	101.7523	6.6450	101.3923	0.944	0.0000	0.0000	0
2013/01/24	R208	07/11/2013	6.81	Call	Bond Future	3,710.3300	3.7103	3,498.4700	3.4985	(5.710)	0	0	0
2013/01/24	R208	07/11/2013	6.81	Put	Bond Future	2,401.6000	2.4016	2,549.7300	2.5497	6.168	0	0	0
2013/01/24	R208	07/11/2013	7.50	Call	Bond Future	6,309.2200	6.3092	6,033.3700	6.0334	(4.372)	0	0	0
2013/01/24	R208	07/11/2013	7.50	Put	Bond Future	1,150.1600	1.1502	1,234.3000	1.2343	7.316	0	0	230
2013/01/24	R208	07/11/2013	6.79	Call	Bond Future	3,644.4500	3.6444	3,434.7200	3.4347	(5.755)	0	0	0
2013/01/24	R208	07/11/2013	6.79	Put	Bond Future	2,450.1300	2.4501	2,600.3900	2.6004	6.133	0	0	0
2013/01/24	R208	07/11/2013	6.80	Call	Bond Future	3,677.3200	3.6773	3,466.5200	3.4665	(5.732)	0	0	0
2013/01/24	R208	07/11/2013	6.80	Put	Bond Future	2,425.7700	2.4258	2,574.9600	2.5750	6.150	0	0	0
2013/01/24	R209	07/02/2013			Bond Future	8.1412	82.7449	8.1906	82.3136	0.608	0.0000	0.0000	8,087
2013/01/24	R209	07/02/2013	8.63	Call	Bond Future	4,163.5100	4.1635	3,746.2700	3.7463	(10.021)	0	0	0
2013/01/24	R209	07/02/2013	8.63	Put	Bond Future	52.9800	0.0530	67.0900	0.0671	26.633	0	0	11,000
2013/01/24	R209	07/02/2013	8.83	Call	Bond Future	5,707.9000	5.7079	5,279.0500	5.2790	(7.513)	0	0	0
2013/01/24	R209	07/02/2013	8.83	Put	Bond Future	9.6500	0.0097	12.1500	0.0122	25.907	0	0	14,000
2013/01/24	R209	07/02/2013	8.95	Call	Bond Future	6,629.0600	6.6291	6,198.4400	6.1984	(6.496)	0	0	0
2013/01/24	R209	07/02/2013	8.95	Put	Bond Future	3.0200	0.0030	3.7500	0.0038	24.172	0	0	0
2013/01/24	R209	07/02/2013	9.06	Call	Bond Future	7,461.5400	7.4615	7,030.3900	7.0304	(5.778)	0	0	0
2013/01/24	R209	07/02/2013	9.06	Put	Bond Future	0.9300	0.0009	1.1300	0.0011	21.505	0	0	0
2013/01/24	R209	07/02/2013	9.10	Call	Bond Future	7,760.9700	7.7610	7,329.7400	7.3297	(5.556)	0	0	0
2013/01/24	R209	07/02/2013	9.10	Put	Bond Future	0.5900	0.0006	0.7100	0.0007	20.339	0	0	0
2013/01/24	R209	07/02/2013	9.00	Call	Bond Future	7,009.0600	7.0091	6,578.1300	6.5781	(6.148)	0	0	0
2013/01/24	R209	07/02/2013	9.00	Put	Bond Future	1.8000	0.0018	2.2200	0.0022	23.333	0	0	0
2013/01/24	R209	07/02/2013	9.05	Call	Bond Future	7,386.4000	7.3864	6,955.2800	6.9553	(5.837)	0	0	0
2013/01/24	R209	07/02/2013	9.05	Put	Bond Future	1.0400	0.0010	1.2700	0.0013	22.115	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
2013/01/24	R209	02/05/2013			Bond Future	8.2014		80.6052	8.2521	80.1684	0.618	0.0000	0.0000	97
2013/01/24	R209	02/05/2013	8.01	Call	Bond Future	2,059.6800		2.0597	1,866.6700	1.8667	(9.371)	0	0	0
2013/01/24	R209	02/05/2013	8.01	Put	Bond Future	3,741.7100		3.7417	3,985.4400	3.9854	6.514	0	0	0
2013/01/24	R209	02/05/2013	7.99	Call	Bond Future	1,988.7600		1.9888	1,800.1400	1.8001	(9.484)	0	0	0
2013/01/24	R209	02/05/2013	7.99	Put	Bond Future	3,849.7000		3.8497	4,097.8200	4.0978	6.445	0	0	0
2013/01/24	R209	02/05/2013	8.00	Call	Bond Future	2,023.7800		2.0238	1,832.9800	1.8330	(9.428)	0	0	0
2013/01/24	R209	02/05/2013	8.00	Put	Bond Future	3,795.1900		3.7952	4,041.1300	4.0411	6.480	0	0	0
2013/01/24	R209	07/11/2013			Bond Future	8.3429		79.6677	8.3965	79.2192	0.642	0.0000	0.0000	0
2013/01/24	R209	07/11/2013	8.81	Call	Bond Future	7,536.1300		7.5361	7,241.6000	7.2416	(3.908)	0	0	0
2013/01/24	R209	07/11/2013	8.81	Put	Bond Future	3,755.9100		3.7559	3,909.9000	3.9099	4.100	0	0	0
2013/01/24	R209	07/11/2013	9.50	Call	Bond Future	10,917.5200		10.9175	10,565.3300	10.5653	(3.226)	0	0	0
2013/01/24	R209	07/11/2013	9.50	Put	Bond Future	2,049.9400		2.0499	2,146.2700	2.1463	4.699	0	0	180
2013/01/24	R209	07/11/2013	8.79	Call	Bond Future	7,442.5100		7.4425	7,149.9100	7.1499	(3.931)	0	0	0
2013/01/24	R209	07/11/2013	8.79	Put	Bond Future	3,818.3300		3.8183	3,974.2500	3.9743	4.083	0	0	0
2013/01/24	R209	07/11/2013	8.80	Call	Bond Future	7,489.2700		7.4893	7,195.7100	7.1957	(3.920)	0	0	0
2013/01/24	R209	07/11/2013	8.80	Put	Bond Future	3,787.0100		3.7870	3,941.9700	3.9420	4.092	0	0	0
2013/01/24	R210	07/02/2013			Bond Future	166.1960		166.1960	166.2124	166.2124	0.010	0.0000	0.0000	1,237
2013/01/24	R210	07/02/2013	156.99	Call	Bond Future	9,206.0100		9.2060	9,222.3900	9.2224	0.178	0	0	0
2013/01/24	R210	07/02/2013	156.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R210	07/02/2013	157.00	Call	Bond Future	9,196.0100		9.1960	9,212.3900	9.2124	0.178	0	0	0
2013/01/24	R210	07/02/2013	157.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R210	07/02/2013	157.01	Call	Bond Future	9,186.0100		9.1860	9,202.3900	9.2024	0.178	0	0	0
2013/01/24	R210	07/02/2013	157.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R210	02/05/2013			Bond Future	166.4419		166.4419	166.4580	166.4580	0.010	0.0000	0.0000	7
2013/01/24	R210	02/05/2013	161.14	Call	Bond Future	5,301.8800		5.3019	5,317.9600	5.3180	0.303	0	0	0
2013/01/24	R210	02/05/2013	161.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R210	02/05/2013	161.15	Call	Bond Future	5,291.8800		5.2919	5,307.9600	5.3080	0.304	0	0	0
2013/01/24	R210	02/05/2013	161.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R210	02/05/2013	161.16	Call	Bond Future	5,281.8800		5.2819	5,297.9600	5.2980	0.304	0	0	0
2013/01/24	R210	02/05/2013	161.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R211	07/02/2013			Bond Future	126.4954		126.4954	126.5513	126.5513	0.044	0.0000	0.0000	522
2013/01/24	R211	07/02/2013	122.99	Call	Bond Future	3,505.4000		3.5054	3,561.2600	3.5613	1.594	0	0	0
2013/01/24	R211	07/02/2013	122.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R211	07/02/2013	123.00	Call	Bond Future	3,495.4000		3.4954	3,551.2600	3.5513	1.598	0	0	0
2013/01/24	R211	07/02/2013	123.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R211	07/02/2013	123.01	Call	Bond Future	3,485.4000		3.4854	3,541.2600	3.5413	1.603	0	0	0
2013/01/24	R211	07/02/2013	123.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R211	02/05/2013			Bond Future	128.0962		128.0962	128.1523	128.1523	0.044	0.0000	0.0000	7
2013/01/24	R211	02/05/2013	125.69	Call	Bond Future	2,406.1700		2.4062	2,462.2800	2.4623	2.332	0	0	0
2013/01/24	R211	02/05/2013	125.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R211	02/05/2013	125.70	Call	Bond Future	2,396.1700		2.3962	2,452.2800	2.4523	2.342	0	0	0
2013/01/24	R211	02/05/2013	125.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R211	02/05/2013	125.71	Call	Bond Future	2,386.1700		2.3862	2,442.2800	2.4423	2.351	0	0	0
2013/01/24	R211	02/05/2013	125.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R212	07/02/2013			Bond Future	133.0344		133.0344	132.7228	132.7228	(0.234)	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
2013/01/24	R212	07/02/2013	128.99	Call	Bond Future	4,044.3600	4.0444	3,732.8400	3.7328	(7.703)	0	0	0
2013/01/24	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R212	07/02/2013	129.00	Call	Bond Future	4,034.3600	4.0344	3,722.8400	3.7228	(7.722)	0	0	0
2013/01/24	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R212	07/02/2013	129.01	Call	Bond Future	4,024.3600	4.0244	3,712.8400	3.7128	(7.741)	0	0	0
2013/01/24	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R212	02/05/2013			Bond Future	134.7180	134.7180	134.4019	134.4019	(0.235)	0.0000	0.0000	7,511
2013/01/24	R212	02/05/2013	131.09	Call	Bond Future	3,627.9600	3.6280	3,311.9200	3.3119	(8.711)	0	0	0
2013/01/24	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R212	02/05/2013	131.10	Call	Bond Future	3,617.9600	3.6180	3,301.9200	3.3019	(8.735)	0	0	0
2013/01/24	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R212	02/05/2013	131.11	Call	Bond Future	3,607.9600	3.6080	3,291.9200	3.2919	(8.760)	0	0	0
2013/01/24	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/24	R213	07/02/2013			Bond Future	7.8665	94.9074	7.9109	94.5098	0.565	0.0000	0.0000	10,414
2013/01/24	R213	07/02/2013	8.90	Call	Bond Future	8,636.0700	8.6361	8,238.5400	8.2385	(4.603)	0	0	0
2013/01/24	R213	07/02/2013	8.90	Put	Bond Future	0.7300	0.0007	0.7900	0.0008	8.219	0	0	0
2013/01/24	R213	07/02/2013	8.95	Call	Bond Future	9,022.8200	9.0228	8,625.2600	8.6253	(4.406)	0	0	0
2013/01/24	R213	07/02/2013	8.95	Put	Bond Future	0.4200	0.0004	0.4500	0.0005	7.143	0	0	0
2013/01/24	R213	07/02/2013	9.00	Call	Bond Future	9,407.0300	9.4070	9,009.4500	9.0095	(4.226)	0	0	0
2013/01/24	R213	07/02/2013	9.00	Put	Bond Future	0.2400	0.0002	0.2500	0.0003	4.167	0	0	0
2013/01/24	R213	07/02/2013	9.05	Call	Bond Future	9,788.6800	9.7887	9,391.0900	9.3911	(4.062)	0	0	0
2013/01/24	R213	07/02/2013	9.05	Put	Bond Future	0.1400	0.0001	0.1400	0.0001	0.000	0	0	0
2013/01/24	R213	02/05/2013			Bond Future	7.9257	92.5224	7.9713	92.1198	0.575	0.0000	0.0000	5
2013/01/24	R213	02/05/2013	7.86	Call	Bond Future	2,758.7700	2.7588	2,552.2100	2.5522	(7.487)	0	0	0
2013/01/24	R213	02/05/2013	7.86	Put	Bond Future	3,343.4100	3.3434	3,539.4100	3.5394	5.862	0	0	0
2013/01/24	R213	02/05/2013	7.84	Call	Bond Future	2,676.1700	2.6762	2,473.4300	2.4734	(7.576)	0	0	0
2013/01/24	R213	02/05/2013	7.84	Put	Bond Future	3,439.8300	3.4398	3,639.6500	3.6396	5.809	0	0	0
2013/01/24	R213	02/05/2013	7.85	Call	Bond Future	2,717.2900	2.7173	2,512.6400	2.5126	(7.531)	0	0	0
2013/01/24	R213	02/05/2013	7.85	Put	Bond Future	3,391.3800	3.3914	3,589.2900	3.5893	5.836	0	0	0
2013/01/24	R213	07/11/2013			Bond Future	8.0690	91.5187	8.1173	91.1054	0.599	0.0000	0.0000	0
2013/01/24	R213	07/11/2013	8.61	Call	Bond Future	7,928.3800	7.9284	7,649.8600	7.6499	(3.513)	0	0	0
2013/01/24	R213	07/11/2013	8.61	Put	Bond Future	3,454.7000	3.4547	3,589.5400	3.5895	3.903	0	0	0
2013/01/24	R213	07/11/2013	8.59	Call	Bond Future	7,828.7300	7.8287	7,552.0000	7.5520	(3.535)	0	0	0
2013/01/24	R213	07/11/2013	8.59	Put	Bond Future	3,514.6500	3.5146	3,651.2800	3.6513	3.887	0	0	0
2013/01/24	R213	07/11/2013	8.60	Call	Bond Future	7,878.5000	7.8785	7,600.8800	7.6009	(3.524)	0	0	0
2013/01/24	R213	07/11/2013	8.60	Put	Bond Future	3,484.5600	3.4846	3,620.3000	3.6203	3.895	0	0	0
2013/01/24	R214	07/02/2013			Bond Future	8.1861	84.5314	8.2255	84.1675	0.482	0.0000	0.0000	1,714
2013/01/24	R214	07/02/2013	8.59	Call	Bond Future	3,732.5000	3.7325	3,388.6800	3.3887	(9.212)	0	0	0
2013/01/24	R214	07/02/2013	8.59	Put	Bond Future	127.9900	0.1280	148.0700	0.1481	15.689	0	0	0
2013/01/24	R214	07/02/2013	8.60	Call	Bond Future	3,810.1200	3.8101	3,464.9500	3.4650	(9.059)	0	0	0
2013/01/24	R214	07/02/2013	8.60	Put	Bond Future	119.7300	0.1197	138.4600	0.1385	15.644	0	0	0
2013/01/24	R214	07/02/2013	8.61	Call	Bond Future	3,888.0300	3.8880	3,541.6000	3.5416	(8.910)	0	0	0
2013/01/24	R214	07/02/2013	8.61	Put	Bond Future	111.9300	0.1119	129.4000	0.1294	15.608	0	0	0

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<b>Total</b>												<b>369192</b>
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