



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 29/01/2013 to 29/01/2013

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
2013/01/29	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	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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2013/01/29	2025	07/02/2013			Bond Future	113.1197	113.1197	113.0572	113.0572	(0.055)	0.0000	0.0000	0
2013/01/29	2025	07/02/2013	110.99	Call	Bond Future	2,129.6500	2.1297	2,067.1700	2.0672	(2.934)	0	0	0
2013/01/29	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	2025	07/02/2013	111.00	Call	Bond Future	2,119.6500	2.1197	2,057.1700	2.0572	(2.948)	0	0	0
2013/01/29	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	2025	07/02/2013	111.01	Call	Bond Future	2,109.6500	2.1097	2,047.1700	2.0472	(2.962)	0	0	0
2013/01/29	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	2025	02/05/2013			Bond Future	114.5500	114.5500	114.4863	114.4863	(0.056)	0.0000	0.0000	0
2013/01/29	2025	02/05/2013	113.41	Call	Bond Future	1,136.2800	1.1363	1,072.5900	1.0726	(5.605)	0	0	0
2013/01/29	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	2038	07/02/2013			Bond Future	111.6168	111.6168	111.6291	111.6291	0.011	0.0000	0.0000	0
2013/01/29	2038	07/02/2013	105.99	Call	Bond Future	5,626.7700	5.6268	5,639.0500	5.6390	0.218	0	0	0
2013/01/29	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	2038	07/02/2013	106.00	Call	Bond Future	5,616.7700	5.6168	5,629.0500	5.6290	0.219	0	0	0
2013/01/29	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	2038	07/02/2013	106.01	Call	Bond Future	5,606.7700	5.6068	5,619.0500	5.6190	0.219	0	0	0
2013/01/29	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	2038	02/05/2013			Bond Future	113.0281	113.0281	113.0402	113.0402	0.011	0.0000	0.0000	0
2013/01/29	2038	02/05/2013	111.60	Call	Bond Future	1,423.6500	1.4237	1,435.7200	1.4357	0.848	0	0	0
2013/01/29	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	2050	07/02/2013			Bond Future	117.6112	117.6112	117.6246	117.6246	0.011	0.0000	0.0000	0
2013/01/29	2050	07/02/2013	112.99	Call	Bond Future	4,621.2200	4.6212	4,634.6100	4.6346	0.290	0	0	0
2013/01/29	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	2050	07/02/2013	113.00	Call	Bond Future	4,611.2200	4.6112	4,624.6100	4.6246	0.290	0	0	0
2013/01/29	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	2050	07/02/2013	113.01	Call	Bond Future	4,601.2200	4.6012	4,614.6100	4.6146	0.291	0	0	0
2013/01/29	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	2050	02/05/2013			Bond Future	119.0983	119.0983	119.1115	119.1115	0.011	0.0000	0.0000	122
2013/01/29	2050	02/05/2013	117.60	Call	Bond Future	1,500.5100	1.5005	1,513.6400	1.5136	0.875	0	0	0
2013/01/29	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	AL7T	07/02/2013			Index Future	484.5730	484.5730	484.4640	484.4640	(0.022)	0.0000	0.0000	0
2013/01/29	AL7T	02/05/2013			Index Future	490.7050	490.7050	490.5930	490.5930	(0.023)	0.0000	0.0000	12

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2013/01/29	AL7T	01/08/2013			Index Future	497.6200	497.6200	497.5050	497.5050	(0.023)	0.0000	0.0000	0
2013/01/29	ALBI	07/02/2013			Index Future	431.9990	431.9990	431.9790	431.9790	(0.005)	0.0000	0.0000	810
2013/01/29	ALBI	02/05/2013			Index Future	437.4650	437.4650	437.4440	437.4440	(0.005)	0.0000	0.0000	254
2013/01/29	ALBI	01/08/2013			Index Future	443.6300	443.6300	443.6080	443.6080	(0.005)	0.0000	0.0000	0
2013/01/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/01/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/01/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/29	EL28	07/02/2013			Bond Future	113.3292	113.3292	113.3422	113.3422	0.011	0.0000	0.0000	0
2013/01/29	EL28	07/02/2013	113.01	Call	Bond Future	319.1900	0.3192	332.1900	0.3322	4.073	0	0	0
2013/01/29	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	EL28	07/02/2013	112.99	Call	Bond Future	339.1900	0.3392	352.1900	0.3522	3.833	0	0	0
2013/01/29	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	EL28	07/02/2013	113.00	Call	Bond Future	329.1900	0.3292	342.1900	0.3422	3.949	0	0	0
2013/01/29	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	EL28	02/05/2013			Bond Future	113.4125	113.4125	113.4253	113.4253	0.011	0.0000	0.0000	0
2013/01/29	EL28	02/05/2013	113.32	Call	Bond Future	96.3100	0.0963	109.0900	0.1091	13.270	0	0	0
2013/01/29	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	ES33	07/02/2013			Bond Future	8.9028	89.9616	8.9319	89.7180	0.326	0.0000	0.0000	0
2013/01/29	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	ES33	07/02/2013	8.54	Put	Bond Future	3,134.3400	3.1343	3,377.9100	3.3779	7.771	0	0	0
2013/01/29	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	ES33	07/02/2013	8.55	Put	Bond Future	3,045.6500	3.0456	3,289.2200	3.2892	7.997	0	0	0
2013/01/29	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	ES33	07/02/2013	8.56	Put	Bond Future	2,957.0900	2.9571	3,200.6600	3.2007	8.237	0	0	0
2013/01/29	ES33	02/05/2013			Bond Future	8.9881	87.2718	9.0180	87.0251	0.332	0.0000	0.0000	303
2013/01/29	ES33	02/05/2013	91.02	Call	Bond Future	78,091.5600	78.0916	77,844.8800	77.8449	(0.316)	0	0	0
2013/01/29	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	ES33	01/08/2013			Bond Future	9.0807	88.4317	9.1115	88.1817	0.339	0.0000	0.0000	0
2013/01/29	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	ES33	01/08/2013	9.00	Put	Bond Future	660.5000	0.6605	910.5200	0.9105	37.853	0	0	0
2013/01/29	ES33	01/08/2013	91.02	Call	Bond Future	77,380.3700	77.3804	77,130.3500	77.1303	(0.323)	0	0	0
2013/01/29	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	GOVI	07/02/2013			GOVI	432.0780	432.0780	432.0910	432.0910	0.003	0.0000	0.0000	331
2013/01/29	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	GOVI	07/02/2013	432.99	Put	GOVI	9,120.0000	0.9120	8,990.0000	0.8990	(1.425)	0	0	0
2013/01/29	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	GOVI	07/02/2013	433.00	Put	GOVI	9,220.0000	0.9220	9,090.0000	0.9090	(1.410)	0	0	0
2013/01/29	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	GOVI	07/02/2013	433.01	Put	GOVI	9,320.0000	0.9320	9,190.0000	0.9190	(1.395)	0	0	0
2013/01/29	GOVI	02/05/2013			GOVI	437.5460	437.5460	437.5580	437.5580	0.003	0.0000	0.0000	39

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2013/01/29	GOVI	02/05/2013	432.99	Call	GOVI	45,560.0000		4.5560	45,680.0000	4.5680	0.263	0	0	0
2013/01/29	GOVI	02/05/2013	432.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	GOVI	02/05/2013	433.00	Call	GOVI	45,460.0000		4.5460	45,580.0000	4.5580	0.264	0	0	0
2013/01/29	GOVI	02/05/2013	433.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	GOVI	02/05/2013	433.01	Call	GOVI	45,360.0000		4.5360	45,480.0000	4.5480	0.265	0	0	0
2013/01/29	GOVI	02/05/2013	433.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	GOVI	01/08/2013			GOVI	443.7110		443.7110	443.7230	443.7230	0.003	0.0000	0.0000	0
2013/01/29	GOVI	01/08/2013	445.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	GOVI	01/08/2013	445.99	Put	GOVI	22,790.0000		2.2790	22,670.0000	2.2670	(0.527)	0	0	0
2013/01/29	GOVI	01/08/2013	446.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	GOVI	01/08/2013	446.00	Put	GOVI	22,890.0000		2.2890	22,770.0000	2.2770	(0.524)	0	0	0
2013/01/29	GOVI	01/08/2013	446.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	GOVI	01/08/2013	446.01	Put	GOVI	22,990.0000		2.2990	22,870.0000	2.2870	(0.522)	0	0	0
2013/01/29	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/01/29	IGOV	07/02/2013			Index Future	199.1090		199.1090	198.6610	198.6610	(0.225)	0.0000	0.0000	154
2013/01/29	IGOV	02/05/2013			Index Future	201.6290		201.6290	201.1750	201.1750	(0.225)	0.0000	0.0000	454
2013/01/29	IGOV	01/08/2013			Index Future	204.4700		204.4700	204.0090	204.0090	(0.225)	0.0000	0.0000	0
2013/01/29	ILBI	07/02/2013			Index Future	538.9980		538.9980	539.0270	539.0270	0.005	0.0000	0.0000	183
2013/01/29	ILBI	02/05/2013			Index Future	545.5600		545.5600	545.5920	545.5920	0.006	0.0000	0.0000	0
2013/01/29	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/01/29	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/01/29	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/01/29	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/01/29	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/01/29	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/01/29	JBAF	20/02/2013			Jibar Tradeable Future	5.0800		94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2013/01/29	JBAF	20/03/2013			Jibar Tradeable Future	5.0600		94.9400	5.0700	94.9300	0.198	0.0000	0.0000	1,000
2013/01/29	JBAF	17/04/2013			Jibar Tradeable Future	5.0400		94.9600	5.0500	94.9500	0.198	0.0000	0.0000	0
2013/01/29	JBAF	15/05/2013			Jibar Tradeable Future	5.0200		94.9800	5.0500	94.9500	0.598	0.0000	0.0000	0
2013/01/29	JBAF	19/06/2013			Jibar Tradeable Future	5.0100		94.9900	5.0500	94.9500	0.798	0.0000	0.0000	500
2013/01/29	JBAF	17/07/2013			Jibar Tradeable Future	5.0000		95.0000	5.0400	94.9600	0.800	0.0000	0.0000	0
2013/01/29	JBAF	18/09/2013			Jibar Tradeable Future	5.0000		95.0000	5.0500	94.9500	1.000	0.0000	0.0000	2,200
2013/01/29	JBAF	18/12/2013			Jibar Tradeable Future	5.0600		94.9400	5.1300	94.8700	1.383	0.0000	0.0000	2,000
2013/01/29	JBAF	19/03/2014			Jibar Tradeable Future	5.1600		94.8400	5.2400	94.7600	1.550	0.0000	0.0000	400
2013/01/29	JBAF	18/06/2014			Jibar Tradeable Future	5.2900		94.7100	5.3800	94.6200	1.701	0.0000	0.0000	800
2013/01/29	JBAF	17/09/2014			Jibar Tradeable Future	5.4200		94.5800	5.5200	94.4800	1.845	0.0000	0.0000	0
2013/01/29	JBAF	17/12/2014			Jibar Tradeable Future	5.5400		94.4600	5.6700	94.3300	2.347	0.0000	0.0000	0

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2013/01/29	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/01/29	R023	07/02/2013			Bond Future	6.9335	109.3651	6.9428	109.2959	0.135	0.0000	0.0000	1,632
2013/01/29	R023	07/02/2013	7.04	Call	Bond Future	786.3800	0.7864	717.1400	0.7171	(8.805)	0	0	0
2013/01/29	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R023	07/02/2013	7.05	Call	Bond Future	859.8000	0.8598	790.5600	0.7906	(8.053)	0	0	0
2013/01/29	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R023	07/02/2013	7.06	Call	Bond Future	933.1500	0.9331	863.9100	0.8639	(7.420)	0	0	0
2013/01/29	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R023	02/05/2013			Bond Future	6.9864	106.7758	6.9961	106.7056	0.139	0.0000	0.0000	2,002
2013/01/29	R023	02/05/2013	7.05	Call	Bond Future	460.2700	0.4603	390.0200	0.3900	(15.263)	0	0	0
2013/01/29	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R023	02/05/2013	7.06	Call	Bond Future	532.4300	0.5324	462.1800	0.4622	(13.194)	0	0	0
2013/01/29	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R023	02/05/2013	7.04	Call	Bond Future	388.0500	0.3880	317.8000	0.3178	(18.103)	0	0	0
2013/01/29	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R023	01/08/2013			Bond Future	7.0441	108.1949	7.0541	108.1237	0.143	0.0000	0.0000	0
2013/01/29	R023	01/08/2013	7.29	Call	Bond Future	1,725.0700	1.7251	1,653.8600	1.6539	(4.128)	0	0	0
2013/01/29	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R023	01/08/2013	7.30	Call	Bond Future	1,794.4400	1.7944	1,723.2300	1.7232	(3.968)	0	0	0
2013/01/29	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R023	01/08/2013	7.31	Call	Bond Future	1,863.7500	1.8638	1,792.5400	1.7925	(3.821)	0	0	0
2013/01/29	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R157	07/02/2013			Bond Future	5.4343	124.7950	5.4035	124.8772	(0.567)	0.0000	0.0000	5,382
2013/01/29	R157	07/02/2013	6.28	Call	Bond Future	2,228.8500	2.2288	2,311.0300	2.3110	3.687	0	0	0
2013/01/29	R157	07/02/2013	6.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R157	07/02/2013	6.50	Call	Bond Future	2,799.8700	2.7999	2,882.0500	2.8820	2.935	0	0	0
2013/01/29	R157	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R157	07/02/2013	6.70	Call	Bond Future	3,315.8800	3.3159	3,398.0600	3.3981	2.478	0	0	0
2013/01/29	R157	07/02/2013	6.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R157	07/02/2013	6.75	Call	Bond Future	3,444.4200	3.4444	3,526.6000	3.5266	2.386	0	0	0
2013/01/29	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R157	07/02/2013	6.80	Call	Bond Future	3,572.7800	3.5728	3,654.9600	3.6550	2.300	0	0	0
2013/01/29	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R157	02/05/2013			Bond Future	5.4487	119.5039	5.4146	119.5869	(0.627)	0.0000	0.0000	13,892
2013/01/29	R157	02/05/2013	5.35	Call	Bond Future	329.2800	0.3293	362.6500	0.3627	10.134	0	0	0
2013/01/29	R157	02/05/2013	5.35	Put	Bond Future	569.1800	0.5692	519.6100	0.5196	(8.709)	0	0	0
2013/01/29	R157	02/05/2013	5.36	Call	Bond Future	339.6400	0.3396	373.7300	0.3737	10.037	0	0	0
2013/01/29	R157	02/05/2013	5.36	Put	Bond Future	555.2100	0.5552	506.3600	0.5064	(8.798)	0	0	0
2013/01/29	R157	02/05/2013	5.34	Call	Bond Future	319.1200	0.3191	351.7800	0.3518	10.234	0	0	0
2013/01/29	R157	02/05/2013	5.34	Put	Bond Future	583.3600	0.5834	533.0800	0.5331	(8.619)	0	0	0
2013/01/29	R157	01/08/2013			Bond Future	5.4538	121.0921	5.4150	121.1762	(0.711)	0.0000	0.0000	0
2013/01/29	R157	01/08/2013	116.11	Call	Bond Future	91,636.5100	91.6365	91,720.5400	91.7205	0.092	0	0	0
2013/01/29	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R157	07/11/2013			Bond Future	5.4956	115.9697	5.4503	116.0552	(0.824)	0.0000	0.0000	0
2013/01/29	R157	07/11/2013	5.61	Call	Bond Future	777.9600	0.7780	825.0400	0.8250	6.052	0	0	0

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2013/01/29	R157	07/11/2013	5.61	Put	Bond Future	562.4000	0.5624	524.0200	0.5240	(6.824)	0	0	0
2013/01/29	R157	07/11/2013	5.59	Call	Bond Future	756.6700	0.7567	802.9900	0.8030	6.122	0	0	0
2013/01/29	R157	07/11/2013	5.59	Put	Bond Future	578.7500	0.5788	539.6100	0.5396	(6.763)	0	0	0
2013/01/29	R157	07/11/2013	5.60	Call	Bond Future	767.2800	0.7673	813.9800	0.8140	6.086	0	0	0
2013/01/29	R157	07/11/2013	5.60	Put	Bond Future	570.5400	0.5705	531.7800	0.5318	(6.794)	0	0	0
2013/01/29	R186	07/02/2013			Bond Future	7.4693	127.3944	7.4585	127.5031	(0.145)	0.0000	0.0000	44,695
2013/01/29	R186	07/02/2013	7.00	Call	Bond Future	20.0200	0.0200	16.1400	0.0161	(19.381)	0	0	10,300
2013/01/29	R186	07/02/2013	7.00	Put	Bond Future	4,861.0400	4.8610	4,748.4800	4.7485	(2.316)	0	0	0
2013/01/29	R186	07/02/2013	7.25	Call	Bond Future	230.3900	0.2304	217.8000	0.2178	(5.465)	0	0	670
2013/01/29	R186	07/02/2013	7.25	Put	Bond Future	2,460.6800	2.4607	2,339.4100	2.3394	(4.928)	0	0	0
2013/01/29	R186	07/02/2013	7.29	Call	Bond Future	313.1500	0.3132	300.8400	0.3008	(3.931)	0	0	0
2013/01/29	R186	07/02/2013	7.29	Put	Bond Future	2,132.4900	2.1325	2,011.5000	2.0115	(5.674)	0	0	0
2013/01/29	R186	07/02/2013	7.75	Call	Bond Future	2,928.1200	2.9281	3,000.3600	3.0004	2.467	0	0	1,000
2013/01/29	R186	07/02/2013	7.75	Put	Bond Future	151.3400	0.1513	114.9000	0.1149	(24.078)	0	0	0
2013/01/29	R186	07/02/2013	8.00	Call	Bond Future	5,192.0000	5.1920	5,294.9000	5.2949	1.982	0	0	0
2013/01/29	R186	07/02/2013	8.00	Put	Bond Future	14.3900	0.0144	8.6100	0.0086	(40.167)	0	0	150
2013/01/29	R186	07/02/2013	8.45	Call	Bond Future	9,335.1400	9.3351	9,443.8000	9.4438	1.164	0	0	0
2013/01/29	R186	07/02/2013	8.45	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2013/01/29	R186	07/02/2013	8.47	Call	Bond Future	9,515.1600	9.5152	9,623.8300	9.6238	1.142	0	0	0
2013/01/29	R186	07/02/2013	8.47	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2013/01/29	R186	07/02/2013	7.50	Call	Bond Future	1,125.6400	1.1256	1,138.1700	1.1382	1.113	0	0	540
2013/01/29	R186	07/02/2013	7.50	Put	Bond Future	817.4300	0.8174	721.2800	0.7213	(11.762)	0	0	0
2013/01/29	R186	07/02/2013	8.50	Call	Bond Future	9,784.4600	9.7845	9,893.1300	9.8931	1.111	0	0	0
2013/01/29	R186	07/02/2013	8.50	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/29	R186	07/02/2013	8.55	Call	Bond Future	10,231.3300	10.2313	10,340.0000	10.3400	1.062	0	0	0
2013/01/29	R186	07/02/2013	8.55	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/29	R186	07/02/2013	8.32	Call	Bond Future	8,155.4400	8.1554	8,263.9700	8.2640	1.331	0	0	0
2013/01/29	R186	07/02/2013	8.32	Put	Bond Future	0.2500	0.0003	0.1000	0.0001	(60.000)	0	0	2,000
2013/01/29	R186	02/05/2013			Bond Future	7.5332	128.9363	7.5220	129.0461	(0.148)	7.5360	7.5360	26,652
2013/01/29	R186	02/05/2013	7.75	Call	Bond Future	4,248.8300	4.2488	4,301.4100	4.3014	1.238	0	0	0
2013/01/29	R186	02/05/2013	7.75	Put	Bond Future	2,136.0900	2.1361	2,078.8500	2.0788	(2.680)	0	0	100
2013/01/29	R186	02/05/2013	7.39	Call	Bond Future	2,410.8400	2.4108	2,443.1500	2.4431	1.340	0	0	0
2013/01/29	R186	02/05/2013	7.39	Put	Bond Future	3,833.7900	3.8338	3,756.2800	3.7563	(2.022)	0	0	0
2013/01/29	R186	02/05/2013	7.40	Call	Bond Future	2,454.2000	2.4542	2,487.0400	2.4870	1.338	0	0	0
2013/01/29	R186	02/05/2013	7.40	Put	Bond Future	3,777.0300	3.7770	3,700.0500	3.7000	(2.038)	0	0	150
2013/01/29	R186	02/05/2013	7.41	Call	Bond Future	2,498.0200	2.4980	2,531.3900	2.5314	1.336	0	0	0
2013/01/29	R186	02/05/2013	7.41	Put	Bond Future	3,720.8400	3.7208	3,644.3900	3.6444	(2.055)	0	0	0
2013/01/29	R186	02/05/2013	6.75	Call	Bond Future	593.7500	0.5938	601.3400	0.6013	1.278	0	0	350
2013/01/29	R186	02/05/2013	6.75	Put	Bond Future	8,661.0400	8.6610	8,558.8100	8.5588	(1.180)	0	0	0
2013/01/29	R186	01/08/2013			Bond Future	7.6024	125.3645	7.5909	125.4758	(0.151)	0.0000	0.0000	0
2013/01/29	R186	01/08/2013	128.26	Call	Bond Future	116,092.1400	116.0921	116,203.4200	116.2034	0.096	0	0	0
2013/01/29	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R186	07/11/2013			Bond Future	7.6854	127.1078	7.6734	127.2209	(0.156)	0.0000	0.0000	0
2013/01/29	R186	07/11/2013	8.14	Call	Bond Future	7,898.6500	7.8987	7,961.7700	7.9618	0.799	0	0	0
2013/01/29	R186	07/11/2013	8.14	Put	Bond Future	3,708.0100	3.7080	3,658.0300	3.6580	(1.348)	0	0	0
2013/01/29	R186	07/11/2013	8.15	Call	Bond Future	7,954.9400	7.9549	8,018.3500	8.0184	0.797	0	0	0
2013/01/29	R186	07/11/2013	8.15	Put	Bond Future	3,674.3800	3.6744	3,624.6900	3.6247	(1.352)	0	0	0

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2013/01/29	R186	07/11/2013	8.16	Call	Bond Future	8,011.3900	8.0114	8,075.0900	8.0751	0.795	0	0	0
2013/01/29	R186	07/11/2013	8.16	Put	Bond Future	3,641.0100	3.6410	3,591.6100	3.5916	(1.357)	0	0	0
2013/01/29	R186	07/11/2013	8.75	Call	Bond Future	11,530.9200	11.5309	11,610.5900	11.6106	0.691	0	0	0
2013/01/29	R186	07/11/2013	8.75	Put	Bond Future	2,025.6800	2.0257	1,992.2500	1.9922	(1.650)	0	0	130
2013/01/29	R189	07/02/2013			Bond Future	217.4315	217.4315	217.4506	217.4506	0.009	0.0000	0.0000	154
2013/01/29	R189	07/02/2013	212.99	Call	Bond Future	4,441.5000	4.4415	4,460.6000	4.4606	0.430	0	0	0
2013/01/29	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R189	07/02/2013	213.00	Call	Bond Future	4,431.5000	4.4315	4,450.6000	4.4506	0.431	0	0	0
2013/01/29	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R189	07/02/2013	213.01	Call	Bond Future	4,421.5000	4.4215	4,440.6000	4.4406	0.432	0	0	0
2013/01/29	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R197	07/02/2013			Bond Future	286.8648	286.8648	285.7652	285.7652	(0.383)	0.0000	0.0000	635
2013/01/29	R197	07/02/2013	278.99	Call	Bond Future	7,874.8000	7.8748	6,775.2100	6.7752	(13.963)	0	0	0
2013/01/29	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R197	07/02/2013	279.00	Call	Bond Future	7,864.8000	7.8648	6,765.2100	6.7652	(13.981)	0	0	0
2013/01/29	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R197	07/02/2013	279.01	Call	Bond Future	7,854.8000	7.8548	6,755.2100	6.7552	(13.999)	0	0	0
2013/01/29	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R197	02/05/2013			Bond Future	290.4918	290.4918	289.3773	289.3773	(0.384)	0.0000	0.0000	2,184
2013/01/29	R197	02/05/2013	282.39	Call	Bond Future	8,101.7600	8.1018	6,987.3100	6.9873	(13.756)	0	0	0
2013/01/29	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R197	02/05/2013	282.40	Call	Bond Future	8,091.7600	8.0918	6,977.3100	6.9773	(13.773)	0	0	0
2013/01/29	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R197	02/05/2013	282.41	Call	Bond Future	8,081.7600	8.0818	6,967.3100	6.9673	(13.790)	0	0	0
2013/01/29	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R201	07/02/2013			Bond Future	5.1445	107.5628	5.1292	107.5905	(0.296)	0.0000	0.0000	1,540
2013/01/29	R201	07/02/2013	4.98	Call	Bond Future	8.8400	0.0088	9.5300	0.0095	7.805	0	0	0
2013/01/29	R201	07/02/2013	4.98	Put	Bond Future	308.9000	0.3089	281.8700	0.2819	(8.750)	0	0	0
2013/01/29	R201	07/02/2013	5.60	Call	Bond Future	825.3100	0.8253	853.0200	0.8530	3.358	0	0	0
2013/01/29	R201	07/02/2013	5.60	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/29	R201	07/02/2013	6.20	Call	Bond Future	1,899.5500	1.8996	1,927.2700	1.9273	1.459	0	0	0
2013/01/29	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R201	07/02/2013	6.25	Call	Bond Future	1,988.4200	1.9884	2,016.1400	2.0161	1.394	0	0	0
2013/01/29	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R201	07/02/2013	6.30	Call	Bond Future	2,077.1900	2.0772	2,104.9100	2.1049	1.334	0	0	0
2013/01/29	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R201	02/05/2013			Bond Future	5.1235	108.8646	5.1060	108.8925	(0.340)	0.0000	0.0000	4
2013/01/29	R201	02/05/2013	4.05	Call	Bond Future	0.1300	0.0001	0.1400	0.0001	7.692	0	0	0
2013/01/29	R201	02/05/2013	4.05	Put	Bond Future	1,734.8100	1.7348	1,706.9400	1.7069	(1.607)	0	0	0
2013/01/29	R201	02/05/2013	4.06	Call	Bond Future	0.1400	0.0001	0.1600	0.0002	14.286	0	0	0
2013/01/29	R201	02/05/2013	4.06	Put	Bond Future	1,718.4800	1.7185	1,690.6200	1.6906	(1.621)	0	0	0
2013/01/29	R201	02/05/2013	4.04	Call	Bond Future	0.1100	0.0001	0.1300	0.0001	18.182	0	0	0
2013/01/29	R201	02/05/2013	4.04	Put	Bond Future	1,751.1200	1.7511	1,723.2600	1.7233	(1.591)	0	0	0
2013/01/29	R201	01/08/2013			Bond Future	5.0766	105.9070	5.0558	105.9352	(0.410)	0.0000	0.0000	0
2013/01/29	R201	01/08/2013	107.45	Call	Bond Future	68,661.3100	68.6613	68,689.5400	68.6895	0.041	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
2013/01/29	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R201	07/11/2013			Bond Future	5.0387	107.3797	5.0124	107.4085	(0.522)	0.0000	0.0000	0
2013/01/29	R201	07/11/2013	4.80	Call	Bond Future	218.3400	0.2183	228.8700	0.2289	4.823	0	0	0
2013/01/29	R201	07/11/2013	4.80	Put	Bond Future	480.4200	0.4804	462.1100	0.4621	(3.811)	0	0	0
2013/01/29	R201	07/11/2013	4.81	Call	Bond Future	222.4900	0.2225	233.1700	0.2332	4.800	0	0	0
2013/01/29	R201	07/11/2013	4.81	Put	Bond Future	473.5700	0.4736	455.4100	0.4554	(3.835)	0	0	0
2013/01/29	R201	07/11/2013	4.79	Call	Bond Future	214.2400	0.2142	224.6300	0.2246	4.850	0	0	0
2013/01/29	R201	07/11/2013	4.79	Put	Bond Future	487.3200	0.4873	468.8700	0.4689	(3.786)	0	0	0
2013/01/29	R202	07/02/2013			Bond Future	213.0595	213.0595	212.5839	212.5839	(0.223)	0.0000	0.0000	2,454
2013/01/29	R202	07/02/2013	204.99	Call	Bond Future	8,069.4600	8.0695	7,593.9200	7.5939	(5.893)	0	0	0
2013/01/29	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R202	07/02/2013	205.00	Call	Bond Future	8,059.4600	8.0595	7,583.9200	7.5839	(5.900)	0	0	0
2013/01/29	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R202	07/02/2013	205.01	Call	Bond Future	8,049.4600	8.0495	7,573.9200	7.5739	(5.908)	0	0	0
2013/01/29	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R202	02/05/2013			Bond Future	215.7533	215.7533	215.2713	215.2713	(0.223)	0.0000	0.0000	48,202
2013/01/29	R202	02/05/2013	211.04	Call	Bond Future	4,713.3400	4.7133	4,231.2600	4.2313	(10.228)	0	0	0
2013/01/29	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R202	02/05/2013	211.05	Call	Bond Future	4,703.3400	4.7033	4,221.2600	4.2213	(10.250)	0	0	0
2013/01/29	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R202	02/05/2013	211.06	Call	Bond Future	4,693.3400	4.6933	4,211.2600	4.2113	(10.272)	0	0	0
2013/01/29	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R203	07/02/2013			Bond Future	5.8763	112.8317	5.8506	112.9396	(0.438)	0.0000	0.0000	16,069
2013/01/29	R203	07/02/2013	5.54	Call	Bond Future	7.7200	0.0077	8.3600	0.0084	8.290	0	0	10,000
2013/01/29	R203	07/02/2013	5.54	Put	Bond Future	1,429.3900	1.4294	1,322.0900	1.3221	(7.507)	0	0	0
2013/01/29	R203	07/02/2013	6.11	Call	Bond Future	1,010.2100	1.0102	1,103.5000	1.1035	9.235	0	0	12,600
2013/01/29	R203	07/02/2013	6.11	Put	Bond Future	35.3700	0.0354	20.7200	0.0207	(41.419)	0	0	3,254
2013/01/29	R203	07/02/2013	6.45	Call	Bond Future	2,374.4400	2.3744	2,482.2200	2.4822	4.539	0	0	0
2013/01/29	R203	07/02/2013	6.45	Put	Bond Future	0.2200	0.0002	0.0600	0.0001	(72.727)	0	0	0
2013/01/29	R203	07/02/2013	6.55	Call	Bond Future	2,781.6200	2.7816	2,889.5400	2.8895	3.880	0	0	0
2013/01/29	R203	07/02/2013	6.55	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2013/01/29	R203	07/02/2013	6.65	Call	Bond Future	3,187.0700	3.1871	3,295.0100	3.2950	3.387	0	0	0
2013/01/29	R203	07/02/2013	6.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	30,250
2013/01/29	R203	07/02/2013	6.94	Call	Bond Future	4,352.3400	4.3523	4,460.2800	4.4603	2.480	0	0	0
2013/01/29	R203	07/02/2013	6.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R203	07/02/2013	7.15	Call	Bond Future	5,186.4000	5.1864	5,294.3400	5.2943	2.081	0	0	0
2013/01/29	R203	07/02/2013	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R203	07/02/2013	6.50	Call	Bond Future	2,578.2200	2.5782	2,686.1000	2.6861	4.184	0	0	0
2013/01/29	R203	07/02/2013	6.50	Put	Bond Future	0.0800	0.0001	0.0200	0.0000	(75.000)	0	0	0
2013/01/29	R203	02/05/2013			Bond Future	5.9118	110.0408	5.8846	110.1499	(0.462)	0.0000	0.0000	5,000
2013/01/29	R203	02/05/2013	5.90	Call	Bond Future	871.4200	0.8714	921.7700	0.9218	5.778	0	0	0
2013/01/29	R203	02/05/2013	5.90	Put	Bond Future	918.7300	0.9187	860.0000	0.8600	(6.393)	0	0	0
2013/01/29	R203	02/05/2013	5.91	Call	Bond Future	891.4900	0.8915	942.6100	0.9426	5.734	0	0	0
2013/01/29	R203	02/05/2013	5.91	Put	Bond Future	898.8400	0.8988	840.8800	0.8409	(6.448)	0	0	0
2013/01/29	R203	02/05/2013	5.89	Call	Bond Future	851.6200	0.8516	901.2000	0.9012	5.822	0	0	0
2013/01/29	R203	02/05/2013	5.89	Put	Bond Future	938.9100	0.9389	879.4100	0.8794	(6.337)	0	0	0

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2013/01/29	R203	01/08/2013			Bond Future	5.9474	111.5032	5.9182	111.6137	(0.491)	0.0000	0.0000	0
2013/01/29	R203	01/08/2013	109.11	Call	Bond Future	98,290.0400	98.2900	98,400.5200	98.4005	0.112	0	0	0
2013/01/29	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R203	07/11/2013			Bond Future	6.0082	108.8948	5.9765	109.0071	(0.527)	0.0000	0.0000	0
2013/01/29	R203	07/11/2013	571.00	Call	Bond Future	106,665.3000	106.6653	106,777.5800	106.7776	0.105	0	0	0
2013/01/29	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R203	07/11/2013	5.99	Call	Bond Future	1,429.1700	1.4292	1,483.3800	1.4834	3.793	0	0	0
2013/01/29	R203	07/11/2013	5.99	Put	Bond Future	1,493.7800	1.4938	1,435.7100	1.4357	(3.887)	0	0	0
2013/01/29	R203	07/11/2013	6.00	Call	Bond Future	1,446.8500	1.4469	1,501.4900	1.5015	3.776	0	0	0
2013/01/29	R203	07/11/2013	6.00	Put	Bond Future	1,476.0300	1.4760	1,418.3900	1.4184	(3.905)	0	0	0
2013/01/29	R203	07/11/2013	6.01	Call	Bond Future	1,465.0400	1.4650	1,520.1100	1.5201	3.759	0	0	0
2013/01/29	R203	07/11/2013	6.01	Put	Bond Future	1,458.8100	1.4588	1,401.6000	1.4016	(3.922)	0	0	0
2013/01/29	R203	07/11/2013	5.71	Call	Bond Future	984.9700	0.9850	1,027.1400	1.0271	4.281	0	0	15
2013/01/29	R203	07/11/2013	5.71	Put	Bond Future	2,047.3500	2.0474	1,977.2400	1.9772	(3.424)	0	0	0
2013/01/29	R204	07/02/2013			Bond Future	6.1517	110.1247	6.1310	110.2306	(0.336)	0.0000	0.0000	11,262
2013/01/29	R204	07/02/2013	7.29	Call	Bond Future	5,639.6300	5.6396	5,745.5800	5.7456	1.879	0	0	0
2013/01/29	R204	07/02/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R204	07/02/2013	7.45	Call	Bond Future	6,403.3100	6.4033	6,509.2600	6.5093	1.655	0	0	0
2013/01/29	R204	07/02/2013	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R204	07/02/2013	7.95	Call	Bond Future	8,745.4400	8.7454	8,851.3900	8.8514	1.211	0	0	0
2013/01/29	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R204	07/02/2013	8.00	Call	Bond Future	8,976.0000	8.9760	9,081.9500	9.0820	1.180	0	0	0
2013/01/29	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R204	07/02/2013	8.05	Call	Bond Future	9,205.9200	9.2059	9,311.8700	9.3119	1.151	0	0	0
2013/01/29	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R204	02/05/2013			Bond Future	6.1959	111.4575	6.1741	111.5646	(0.350)	0.0000	0.0000	434
2013/01/29	R204	02/05/2013	6.30	Call	Bond Future	1,516.6400	1.5166	1,571.9400	1.5719	3.646	0	0	0
2013/01/29	R204	02/05/2013	6.30	Put	Bond Future	1,004.8700	1.0049	953.1200	0.9531	(5.150)	0	0	0
2013/01/29	R204	02/05/2013	6.31	Call	Bond Future	1,544.8700	1.5449	1,600.8400	1.6008	3.623	0	0	0
2013/01/29	R204	02/05/2013	6.31	Put	Bond Future	984.1200	0.9841	933.0400	0.9330	(5.190)	0	0	0
2013/01/29	R204	02/05/2013	6.29	Call	Bond Future	1,488.6900	1.4887	1,543.3200	1.5433	3.670	0	0	0
2013/01/29	R204	02/05/2013	6.29	Put	Bond Future	1,025.9300	1.0259	973.5100	0.9735	(5.110)	0	0	0
2013/01/29	R204	01/08/2013			Bond Future	6.2431	108.9119	6.2201	109.0204	(0.368)	0.0000	0.0000	0
2013/01/29	R204	01/08/2013	110.75	Call	Bond Future	100,028.4300	100.0284	100,136.8900	100.1369	0.108	0	0	0
2013/01/29	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R204	07/11/2013			Bond Future	6.3081	110.4266	6.2836	110.5367	(0.388)	0.0000	0.0000	0
2013/01/29	R204	07/11/2013	6.30	Call	Bond Future	2,055.8000	2.0558	2,108.3900	2.1084	2.558	0	0	0
2013/01/29	R204	07/11/2013	6.30	Put	Bond Future	2,092.1600	2.0922	2,034.6000	2.0346	(2.751)	0	0	0
2013/01/29	R204	07/11/2013	6.31	Call	Bond Future	2,078.9900	2.0790	2,131.9600	2.1320	2.548	0	0	0
2013/01/29	R204	07/11/2013	6.31	Put	Bond Future	2,070.3500	2.0703	2,013.1700	2.0132	(2.762)	0	0	0
2013/01/29	R204	07/11/2013	7.00	Call	Bond Future	3,999.7000	3.9997	4,076.7500	4.0768	1.926	0	0	0
2013/01/29	R204	07/11/2013	7.00	Put	Bond Future	941.3500	0.9414	908.2500	0.9083	(3.516)	0	0	180
2013/01/29	R204	07/11/2013	6.29	Call	Bond Future	2,032.7500	2.0328	2,084.9700	2.0850	2.569	0	0	0
2013/01/29	R204	07/11/2013	6.29	Put	Bond Future	2,114.1300	2.1141	2,056.2000	2.0562	(2.740)	0	0	0
2013/01/29	R206	07/02/2013			Bond Future	5.1347	102.6791	5.1295	102.6838	(0.100)	0.0000	0.0000	1,120
2013/01/29	R206	07/02/2013	4.76	Call	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
2013/01/29	R206	07/02/2013	4.76	Put	Bond Future	340.2500	0.3402	335.5700	0.3356	(1.375)	0	0	0
2013/01/29	R206	07/02/2013	5.00	Call	Bond Future	3.1300	0.0031	2.8400	0.0028	(9.265)	0	0	0
2013/01/29	R206	07/02/2013	5.00	Put	Bond Future	125.2300	0.1252	120.2600	0.1203	(3.969)	0	0	0
2013/01/29	R206	07/02/2013	5.95	Call	Bond Future	734.3600	0.7344	739.0400	0.7390	0.637	0	0	0
2013/01/29	R206	07/02/2013	5.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R206	07/02/2013	6.00	Call	Bond Future	779.1200	0.7791	783.8000	0.7838	0.601	0	0	0
2013/01/29	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R206	07/02/2013	6.05	Call	Bond Future	823.8600	0.8239	828.5400	0.8285	0.568	0	0	0
2013/01/29	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R206	02/05/2013			Bond Future	5.0941	103.9218	5.0875	103.9264	(0.131)	0.0000	0.0000	23
2013/01/29	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R206	02/05/2013	3.40	Put	Bond Future	1,166.4000	1.1664	1,161.8600	1.1619	(0.389)	0	0	0
2013/01/29	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R206	02/05/2013	3.41	Put	Bond Future	1,159.4500	1.1594	1,154.9100	1.1549	(0.392)	0	0	0
2013/01/29	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R206	02/05/2013	3.39	Put	Bond Future	1,173.3500	1.1733	1,168.8100	1.1688	(0.387)	0	0	0
2013/01/29	R206	01/08/2013			Bond Future	4.9018	101.5409	4.8914	101.5455	(0.212)	0.0000	0.0000	0
2013/01/29	R206	01/08/2013	103.94	Call	Bond Future	30,542.7900	30.5428	30,547.3700	30.5474	0.015	0	0	0
2013/01/29	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R206	07/11/2013			Bond Future	4.4159	102.9528	4.3887	102.9577	(0.616)	0.0000	0.0000	0
2013/01/29	R206	07/11/2013	4.30	Call	Bond Future	40.9300	0.0409	43.0000	0.0430	5.057	0	0	0
2013/01/29	R206	07/11/2013	4.30	Put	Bond Future	61.7000	0.0617	58.8900	0.0589	(4.554)	0	0	0
2013/01/29	R206	07/11/2013	4.31	Call	Bond Future	41.7100	0.0417	43.8100	0.0438	5.035	0	0	0
2013/01/29	R206	07/11/2013	4.31	Put	Bond Future	60.6900	0.0607	57.9100	0.0579	(4.581)	0	0	0
2013/01/29	R206	07/11/2013	4.29	Call	Bond Future	40.1500	0.0401	42.2000	0.0422	5.106	0	0	0
2013/01/29	R206	07/11/2013	4.29	Put	Bond Future	62.7200	0.0627	59.8900	0.0599	(4.512)	0	0	0
2013/01/29	R207	07/02/2013			Bond Future	6.4075	105.2050	6.4169	105.1515	0.147	0.0000	0.0000	4,309
2013/01/29	R207	07/02/2013	7.66	Call	Bond Future	6,824.6300	6.8246	6,771.1000	6.7711	(0.784)	0	0	0
2013/01/29	R207	07/02/2013	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R207	07/02/2013	7.80	Call	Bond Future	7,552.9100	7.5529	7,499.3800	7.4994	(0.709)	0	0	0
2013/01/29	R207	07/02/2013	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R207	07/02/2013	8.20	Call	Bond Future	9,597.0900	9.5971	9,543.5600	9.5436	(0.558)	0	0	0
2013/01/29	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R207	07/02/2013	8.25	Call	Bond Future	9,848.8500	9.8488	9,795.3200	9.7953	(0.544)	0	0	0
2013/01/29	R207	07/02/2013	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R207	07/02/2013	8.30	Call	Bond Future	10,099.7900	10.0998	10,046.2600	10.0463	(0.530)	0	0	0
2013/01/29	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R207	02/05/2013			Bond Future	6.4579	106.4783	6.4677	106.4240	0.153	0.0000	0.0000	841
2013/01/29	R207	02/05/2013	6.45	Call	Bond Future	1,460.5000	1.4605	1,425.4500	1.4254	(2.400)	0	0	0
2013/01/29	R207	02/05/2013	6.45	Put	Bond Future	1,503.8300	1.5038	1,523.1400	1.5231	1.284	0	0	0
2013/01/29	R207	02/05/2013	6.46	Call	Bond Future	1,488.1900	1.4882	1,452.8200	1.4528	(2.377)	0	0	0
2013/01/29	R207	02/05/2013	6.46	Put	Bond Future	1,476.4700	1.4765	1,495.4600	1.4955	1.286	0	0	0
2013/01/29	R207	02/05/2013	6.44	Call	Bond Future	1,433.1100	1.4331	1,398.3900	1.3984	(2.423)	0	0	0
2013/01/29	R207	02/05/2013	6.44	Put	Bond Future	1,531.5300	1.5315	1,551.1700	1.5512	1.282	0	0	0
2013/01/29	R207	01/08/2013			Bond Future	6.5125	104.2568	6.5229	104.2017	0.159	0.0000	0.0000	0
2013/01/29	R207	01/08/2013	106.18	Call	Bond Future	96,685.5700	96.6856	96,630.4900	96.6305	(0.057)	0	0	0
2013/01/29	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/01/29	R207	07/11/2013			Bond Future	6.5798	105.7066	6.5907	105.6509	0.166	0.0000	0.0000	0
2013/01/29	R207	07/11/2013	6.70	Call	Bond Future	2,883.7900	2.8838	2,848.7400	2.8487	(1.215)	0	0	0
2013/01/29	R207	07/11/2013	6.70	Put	Bond Future	2,271.8000	2.2718	2,292.4400	2.2924	0.909	0	0	0
2013/01/29	R207	07/11/2013	6.71	Call	Bond Future	2,912.0100	2.9120	2,876.7900	2.8768	(1.209)	0	0	0
2013/01/29	R207	07/11/2013	6.71	Put	Bond Future	2,249.3000	2.2493	2,269.7700	2.2698	0.910	0	0	0
2013/01/29	R207	07/11/2013	6.69	Call	Bond Future	2,855.7100	2.8557	2,820.8300	2.8208	(1.221)	0	0	0
2013/01/29	R207	07/11/2013	6.69	Put	Bond Future	2,294.4800	2.2945	2,315.2900	2.3153	0.907	0	0	0
2013/01/29	R208	07/02/2013			Bond Future	6.5774	103.5664	6.5768	103.5703	(0.009)	0.0000	0.0000	19,035
2013/01/29	R208	07/02/2013	8.00	Call	Bond Future	8,442.4700	8.4425	8,446.2900	8.4463	0.045	0	0	0
2013/01/29	R208	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R208	07/02/2013	8.05	Call	Bond Future	8,722.9200	8.7229	8,726.7400	8.7267	0.044	0	0	0
2013/01/29	R208	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R208	07/02/2013	8.83	Call	Bond Future	12,963.6100	12.9636	12,967.4300	12.9674	0.029	0	0	0
2013/01/29	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R208	07/02/2013	6.00	Call	Bond Future	0.8600	0.0009	0.4900	0.0005	(43.023)	0	0	12,250
2013/01/29	R208	07/02/2013	6.00	Put	Bond Future	3,697.9300	3.6979	3,693.7400	3.6937	(0.113)	0	0	0
2013/01/29	R208	07/02/2013	7.78	Call	Bond Future	7,195.8000	7.1958	7,199.6200	7.1996	0.053	0	0	0
2013/01/29	R208	07/02/2013	7.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R208	07/02/2013	7.85	Call	Bond Future	7,594.7200	7.5947	7,598.5400	7.5985	0.050	0	0	0
2013/01/29	R208	07/02/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R208	07/02/2013	7.95	Call	Bond Future	8,160.9600	8.1610	8,164.7800	8.1648	0.047	0	0	0
2013/01/29	R208	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R208	02/05/2013			Bond Future	6.6260	101.4269	6.6253	101.4307	(0.009)	0.0000	0.0000	3,173
2013/01/29	R208	02/05/2013	6.66	Call	Bond Future	1,771.3600	1.7714	1,764.4900	1.7645	(0.388)	0	0	0
2013/01/29	R208	02/05/2013	6.66	Put	Bond Future	1,563.8800	1.5639	1,553.2200	1.5532	(0.682)	0	0	0
2013/01/29	R208	02/05/2013	6.64	Call	Bond Future	1,708.1000	1.7081	1,701.1800	1.7012	(0.405)	0	0	0
2013/01/29	R208	02/05/2013	6.64	Put	Bond Future	1,622.4600	1.6225	1,611.7500	1.6118	(0.660)	0	0	0
2013/01/29	R208	02/05/2013	6.65	Call	Bond Future	1,739.5700	1.7396	1,732.6800	1.7327	(0.396)	0	0	0
2013/01/29	R208	02/05/2013	6.65	Put	Bond Future	1,592.9800	1.5930	1,582.3000	1.5823	(0.670)	0	0	0
2013/01/29	R208	01/08/2013			Bond Future	6.6780	102.7749	6.6774	102.7787	(0.009)	0.0000	0.0000	0
2013/01/29	R208	01/08/2013	101.40	Call	Bond Future	93,730.4500	93.7305	93,734.1900	93.7342	0.004	0	0	0
2013/01/29	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R208	07/11/2013			Bond Future	6.7463	100.8087	6.7456	100.8127	(0.010)	0.0000	0.0000	0
2013/01/29	R208	07/11/2013	6.81	Call	Bond Future	3,156.8300	3.1568	3,153.7300	3.1537	(0.098)	0	0	0
2013/01/29	R208	07/11/2013	6.81	Put	Bond Future	2,791.7000	2.7917	2,784.5800	2.7846	(0.255)	0	0	0
2013/01/29	R208	07/11/2013	7.50	Call	Bond Future	5,586.1200	5.5861	5,584.4600	5.5845	(0.030)	0	0	0
2013/01/29	R208	07/11/2013	7.50	Put	Bond Future	1,370.6600	1.3707	1,364.9800	1.3650	(0.414)	0	0	230
2013/01/29	R208	07/11/2013	6.79	Call	Bond Future	3,096.6100	3.0966	3,093.4800	3.0935	(0.101)	0	0	0
2013/01/29	R208	07/11/2013	6.79	Put	Bond Future	2,845.8900	2.8459	2,838.7400	2.8387	(0.251)	0	0	0
2013/01/29	R208	07/11/2013	6.80	Call	Bond Future	3,126.6400	3.1266	3,123.5300	3.1235	(0.099)	0	0	0
2013/01/29	R208	07/11/2013	6.80	Put	Bond Future	2,818.6900	2.8187	2,811.5600	2.8116	(0.253)	0	0	0
2013/01/29	R209	07/02/2013			Bond Future	8.2995	81.3765	8.3288	81.1273	0.353	0.0000	0.0000	6,620
2013/01/29	R209	07/02/2013	8.63	Call	Bond Future	2,824.9400	2.8249	2,581.0200	2.5810	(8.635)	0	0	0
2013/01/29	R209	07/02/2013	8.63	Put	Bond Future	82.7900	0.0828	88.1200	0.0881	6.438	0	0	11,000
2013/01/29	R209	07/02/2013	8.83	Call	Bond Future	4,341.5400	4.3415	4,092.0100	4.0920	(5.747)	0	0	0
2013/01/29	R209	07/02/2013	8.83	Put	Bond Future	11.6700	0.0117	11.3900	0.0114	(2.399)	0	0	14,000

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2013/01/29	R209	07/02/2013	8.95	Call	Bond Future	5,260.5600	5.2606	5,011.0300	5.0110	(4.743)	0	0	0
2013/01/29	R209	07/02/2013	8.95	Put	Bond Future	2.9000	0.0029	2.6200	0.0026	(9.655)	0	0	0
2013/01/29	R209	07/02/2013	9.06	Call	Bond Future	6,092.9200	6.0929	5,843.5500	5.8436	(4.093)	0	0	0
2013/01/29	R209	07/02/2013	9.06	Put	Bond Future	0.6900	0.0007	0.5700	0.0006	(17.391)	0	0	0
2013/01/29	R209	07/02/2013	9.10	Call	Bond Future	6,392.3900	6.3924	6,143.0600	6.1431	(3.900)	0	0	0
2013/01/29	R209	07/02/2013	9.10	Put	Bond Future	0.3900	0.0004	0.3100	0.0003	(20.513)	0	0	0
2013/01/29	R209	07/02/2013	9.00	Call	Bond Future	5,640.4300	5.6404	5,390.9800	5.3910	(4.423)	0	0	0
2013/01/29	R209	07/02/2013	9.00	Put	Bond Future	1.5500	0.0016	1.3500	0.0014	(12.903)	0	0	0
2013/01/29	R209	07/02/2013	9.05	Call	Bond Future	6,017.7700	6.0178	5,768.3900	5.7684	(4.144)	0	0	0
2013/01/29	R209	07/02/2013	9.05	Put	Bond Future	0.7900	0.0008	0.6600	0.0007	(16.456)	0	0	0
2013/01/29	R209	02/05/2013			Bond Future	8.3637	79.2198	8.3938	78.9673	0.360	0.0000	0.0000	1,564
2013/01/29	R209	02/05/2013	8.01	Call	Bond Future	1,462.0400	1.4620	1,364.5000	1.3645	(6.672)	0	0	0
2013/01/29	R209	02/05/2013	8.01	Put	Bond Future	4,529.4000	4.5294	4,684.3600	4.6844	3.421	0	0	0
2013/01/29	R209	02/05/2013	7.99	Call	Bond Future	1,405.1900	1.4052	1,310.2000	1.3102	(6.760)	0	0	0
2013/01/29	R209	02/05/2013	7.99	Put	Bond Future	4,651.4600	4.6515	4,808.9700	4.8090	3.386	0	0	0
2013/01/29	R209	02/05/2013	8.00	Call	Bond Future	1,433.2100	1.4332	1,336.9500	1.3369	(6.716)	0	0	0
2013/01/29	R209	02/05/2013	8.00	Put	Bond Future	4,589.9500	4.5900	4,746.1900	4.7462	3.404	0	0	0
2013/01/29	R209	01/08/2013			Bond Future	8.4329	80.2726	8.4638	80.0168	0.366	0.0000	0.0000	0
2013/01/29	R209	01/08/2013	79.36	Call	Bond Future	70,323.5300	70.3235	70,067.6900	70.0677	(0.364)	0	0	0
2013/01/29	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R209	07/11/2013			Bond Future	8.5145	78.2449	8.5463	77.9857	0.373	0.0000	0.0000	0
2013/01/29	R209	07/11/2013	8.81	Call	Bond Future	6,603.5300	6.6035	6,438.7300	6.4387	(2.496)	0	0	0
2013/01/29	R209	07/11/2013	8.81	Put	Bond Future	4,246.1400	4.2461	4,340.5300	4.3405	2.223	0	0	0
2013/01/29	R209	07/11/2013	9.50	Call	Bond Future	9,800.2000	9.8002	9,600.4400	9.6004	(2.038)	0	0	0
2013/01/29	R209	07/11/2013	9.50	Put	Bond Future	2,355.4500	2.3554	2,414.8800	2.4149	2.523	0	0	180
2013/01/29	R209	07/11/2013	8.79	Call	Bond Future	6,516.0900	6.5161	6,352.4500	6.3525	(2.511)	0	0	0
2013/01/29	R209	07/11/2013	8.79	Put	Bond Future	4,314.7400	4.3147	4,410.2900	4.4103	2.215	0	0	0
2013/01/29	R209	07/11/2013	8.80	Call	Bond Future	6,559.7500	6.5598	6,395.5300	6.3955	(2.503)	0	0	0
2013/01/29	R209	07/11/2013	8.80	Put	Bond Future	4,280.3200	4.2803	4,375.2900	4.3753	2.219	0	0	0
2013/01/29	R210	07/02/2013			Bond Future	165.4049	165.4049	164.8989	164.8989	(0.306)	0.0000	0.0000	1,237
2013/01/29	R210	07/02/2013	156.99	Call	Bond Future	8,414.9200	8.4149	7,908.8900	7.9089	(6.013)	0	0	0
2013/01/29	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R210	07/02/2013	157.00	Call	Bond Future	8,404.9200	8.4049	7,898.8900	7.8989	(6.021)	0	0	0
2013/01/29	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R210	07/02/2013	157.01	Call	Bond Future	8,394.9200	8.3949	7,888.8900	7.8889	(6.028)	0	0	0
2013/01/29	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R210	02/05/2013			Bond Future	165.6390	165.6390	165.1259	165.1259	(0.310)	0.0000	0.0000	1,244
2013/01/29	R210	02/05/2013	161.14	Call	Bond Future	4,499.0400	4.4990	3,985.8700	3.9859	(11.406)	0	0	0
2013/01/29	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R210	02/05/2013	161.15	Call	Bond Future	4,489.0400	4.4890	3,975.8700	3.9759	(11.432)	0	0	0
2013/01/29	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R210	02/05/2013	161.16	Call	Bond Future	4,479.0400	4.4790	3,965.8700	3.9659	(11.457)	0	0	0
2013/01/29	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R211	07/02/2013			Bond Future	126.5655	126.5655	126.5725	126.5725	0.006	0.0000	0.0000	522
2013/01/29	R211	07/02/2013	122.99	Call	Bond Future	3,575.4700	3.5755	3,582.5500	3.5825	0.198	0	0	0
2013/01/29	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/01/29	R211	07/02/2013	123.00	Call	Bond Future	3,565.4700		3.5655	3,572.5500	3.5725	0.199	0	0	0
2013/01/29	R211	07/02/2013	123.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R211	07/02/2013	123.01	Call	Bond Future	3,555.4700		3.5555	3,562.5500	3.5625	0.199	0	0	0
2013/01/29	R211	07/02/2013	123.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R211	02/05/2013			Bond Future	128.1657		128.1657	128.1725	128.1725	0.005	0.0000	0.0000	7
2013/01/29	R211	02/05/2013	125.69	Call	Bond Future	2,475.7400		2.4757	2,482.4500	2.4825	0.271	0	0	0
2013/01/29	R211	02/05/2013	125.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R211	02/05/2013	125.70	Call	Bond Future	2,465.7400		2.4657	2,472.4500	2.4725	0.272	0	0	0
2013/01/29	R211	02/05/2013	125.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R211	02/05/2013	125.71	Call	Bond Future	2,455.7400		2.4557	2,462.4500	2.4625	0.273	0	0	0
2013/01/29	R211	02/05/2013	125.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R212	07/02/2013			Bond Future	132.9600		132.9600	132.9710	132.9710	0.008	0.0000	0.0000	2,405
2013/01/29	R212	07/02/2013	128.99	Call	Bond Future	3,970.0200		3.9700	3,981.0500	3.9811	0.278	0	0	0
2013/01/29	R212	07/02/2013	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R212	07/02/2013	129.00	Call	Bond Future	3,960.0200		3.9600	3,971.0500	3.9711	0.279	0	0	0
2013/01/29	R212	07/02/2013	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R212	07/02/2013	129.01	Call	Bond Future	3,950.0200		3.9500	3,961.0500	3.9611	0.279	0	0	0
2013/01/29	R212	07/02/2013	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R212	02/05/2013			Bond Future	134.6410		134.6410	134.6519	134.6519	0.008	0.0000	0.0000	18,170
2013/01/29	R212	02/05/2013	131.09	Call	Bond Future	3,551.0500		3.5511	3,561.9000	3.5619	0.306	0	0	0
2013/01/29	R212	02/05/2013	131.09	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R212	02/05/2013	131.10	Call	Bond Future	3,541.0500		3.5411	3,551.9000	3.5519	0.306	0	0	0
2013/01/29	R212	02/05/2013	131.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R212	02/05/2013	131.11	Call	Bond Future	3,531.0500		3.5311	3,541.9000	3.5419	0.307	0	0	0
2013/01/29	R212	02/05/2013	131.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R213	07/02/2013			Bond Future	8.0248		93.5022	8.0340	93.4213	0.115	0.0000	0.0000	10,414
2013/01/29	R213	07/02/2013	8.90	Call	Bond Future	7,230.5100		7.2305	7,149.4600	7.1495	(1.121)	0	0	0
2013/01/29	R213	07/02/2013	8.90	Put	Bond Future	0.4000		0.0004	0.2300	0.0002	(42.500)	0	0	0
2013/01/29	R213	07/02/2013	8.95	Call	Bond Future	7,617.3700		7.6174	7,536.4000	7.5364	(1.063)	0	0	0
2013/01/29	R213	07/02/2013	8.95	Put	Bond Future	0.2000		0.0002	0.1100	0.0001	(45.000)	0	0	0
2013/01/29	R213	07/02/2013	9.00	Call	Bond Future	8,001.6600		8.0017	7,920.7300	7.9207	(1.011)	0	0	0
2013/01/29	R213	07/02/2013	9.00	Put	Bond Future	0.1000		0.0001	0.0500	0.0001	(50.000)	0	0	0
2013/01/29	R213	07/02/2013	9.05	Call	Bond Future	8,383.3600		8.3834	8,302.4500	8.3025	(0.965)	0	0	0
2013/01/29	R213	07/02/2013	9.05	Put	Bond Future	0.0500		0.0001	0.0200	0.0000	(60.000)	0	0	0
2013/01/29	R213	02/05/2013			Bond Future	8.0882		91.0996	8.0977	91.0176	0.117	0.0000	0.0000	5
2013/01/29	R213	02/05/2013	7.86	Call	Bond Future	2,046.2000		2.0462	1,997.8400	1.9978	(2.363)	0	0	0
2013/01/29	R213	02/05/2013	7.86	Put	Bond Future	4,053.5900		4.0536	4,087.2500	4.0873	0.830	0	0	0
2013/01/29	R213	02/05/2013	7.84	Call	Bond Future	1,977.3000		1.9773	1,929.8200	1.9298	(2.401)	0	0	0
2013/01/29	R213	02/05/2013	7.84	Put	Bond Future	4,163.7100		4.1637	4,198.2500	4.1982	0.830	0	0	0
2013/01/29	R213	02/05/2013	7.85	Call	Bond Future	2,011.5700		2.0116	1,963.6500	1.9637	(2.382)	0	0	0
2013/01/29	R213	02/05/2013	7.85	Put	Bond Future	4,108.4100		4.1084	4,142.5100	4.1425	0.830	0	0	0
2013/01/29	R213	01/08/2013			Bond Future	8.1574		92.3103	8.1672	92.2272	0.120	0.0000	0.0000	0
2013/01/29	R213	01/08/2013	91.25	Call	Bond Future	81,695.3100		81.6953	81,612.1500	81.6122	(0.102)	0	0	0
2013/01/29	R213	01/08/2013	91.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R213	07/11/2013			Bond Future	8.2413		90.0576	8.2514	89.9735	0.122	0.0000	0.0000	0
2013/01/29	R213	07/11/2013	8.61	Call	Bond Future	6,950.7300		6.9507	6,889.7100	6.8897	(0.878)	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
2013/01/29	R213	07/11/2013	8.61	Put	Bond Future	3,938.2200	3.9382	3,961.2500	3.9613	0.585	0	0	0
2013/01/29	R213	07/11/2013	8.59	Call	Bond Future	6,857.4900	6.8575	6,796.8400	6.7968	(0.884)	0	0	0
2013/01/29	R213	07/11/2013	8.59	Put	Bond Future	4,004.5800	4.0046	4,027.9800	4.0280	0.584	0	0	0
2013/01/29	R213	07/11/2013	8.60	Call	Bond Future	6,904.0600	6.9041	6,843.2100	6.8432	(0.881)	0	0	0
2013/01/29	R213	07/11/2013	8.60	Put	Bond Future	3,971.2900	3.9713	3,994.4900	3.9945	0.584	0	0	0
2013/01/29	R214	07/02/2013			Bond Future	8.3394	83.1311	8.3688	82.8678	0.352	0.0000	0.0000	1,714
2013/01/29	R214	07/02/2013	8.59	Call	Bond Future	2,399.8700	2.3999	2,151.6500	2.1516	(10.343)	0	0	0
2013/01/29	R214	07/02/2013	8.59	Put	Bond Future	195.6400	0.1956	210.6500	0.2107	7.672	0	0	0
2013/01/29	R214	07/02/2013	8.60	Call	Bond Future	2,471.9400	2.4719	2,222.2700	2.2223	(10.100)	0	0	0
2013/01/29	R214	07/02/2013	8.60	Put	Bond Future	181.8300	0.1818	195.3900	0.1954	7.458	0	0	0
2013/01/29	R214	07/02/2013	8.61	Call	Bond Future	2,544.6600	2.5447	2,293.6300	2.2936	(9.865)	0	0	0
2013/01/29	R214	07/02/2013	8.61	Put	Bond Future	168.8400	0.1688	181.0400	0.1810	7.226	0	0	0
2013/01/29	R214	02/05/2013			Bond Future	8.4005	80.8554	8.4306	80.5889	0.358	0.0000	0.0000	0
2013/01/29	R214	02/05/2013	84.31	Call	Bond Future	72,075.7700	72.0758	71,809.2400	71.8092	(0.370)	0	0	0
2013/01/29	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/29	R214	01/08/2013			Bond Future	8.3000	83.4182	8.4980	81.6599	2.385	0.0000	0.0000	0
2013/01/29	R214	01/08/2013	84.31	Call	Bond Future	72,970.2600	72.9703	71,211.9700	71.2120	(2.410)	0	0	0
2013/01/29	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total													373507