



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 15/02/2013 to 15/02/2013

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
2013/02/15	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	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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2013/02/15	2025	02/05/2013			Bond Future	114.0948	114.0948	113.9663	113.9663	(0.113)	0.0000	0.0000	0
2013/02/15	2025	02/05/2013	113.41	Call	Bond Future	681.1100	0.6811	552.6600	0.5527	(18.859)	0	0	0
2013/02/15	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	2038	02/05/2013			Bond Future	112.9822	112.9822	112.7599	112.7599	(0.197)	0.0000	0.0000	0
2013/02/15	2038	02/05/2013	111.60	Call	Bond Future	1,377.7400	1.3777	1,155.4300	1.1554	(16.136)	0	0	0
2013/02/15	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	2050	02/05/2013			Bond Future	120.2715	120.2715	119.6587	119.6587	(0.509)	0.0000	0.0000	122
2013/02/15	2050	02/05/2013	117.60	Call	Bond Future	2,673.6500	2.6737	2,060.9000	2.0609	(22.918)	0	0	0
2013/02/15	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	AL7T	02/05/2013			Index Future	494.3930	494.3930	494.5480	494.5480	0.031	0.0000	0.0000	12
2013/02/15	AL7T	01/08/2013			Index Future	500.8880	500.8880	501.1050	501.1050	0.043	0.0000	0.0000	0
2013/02/15	AL7T	07/11/2013			Index Future	507.9920	507.9920	508.3410	508.3410	0.069	0.0000	0.0000	0
2013/02/15	ALBI	02/05/2013			Index Future	440.3980	440.3980	441.1320	441.1320	0.167	0.0000	0.0000	913
2013/02/15	ALBI	01/08/2013			Index Future	446.1830	446.1830	446.9810	446.9810	0.179	0.0000	0.0000	79
2013/02/15	ALBI	07/11/2013			Index Future	452.5120	452.5120	453.4360	453.4360	0.204	0.0000	0.0000	85
2013/02/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/02/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/02/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/15	EL28	02/05/2013			Bond Future	113.9538	113.9538	113.6594	113.6594	(0.258)	0.0000	0.0000	0
2013/02/15	EL28	02/05/2013	113.32	Call	Bond Future	637.6100	0.6376	343.2500	0.3433	(46.166)	0	0	0
2013/02/15	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	ES33	02/05/2013			Bond Future	8.8300	88.5958	8.7884	88.9494	(0.471)	0.0000	0.0000	3,363
2013/02/15	ES33	02/05/2013	91.02	Call	Bond Future	79,415.5900	79.4156	79,769.1200	79.7691	0.445	0	0	0
2013/02/15	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	ES33	01/08/2013			Bond Future	8.9194	89.7598	8.8752	90.1289	(0.495)	0.0000	0.0000	0
2013/02/15	ES33	01/08/2013	9.00	Call	Bond Future	667.5500	0.6675	1,036.6900	1.0367	55.298	0	0	0
2013/02/15	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/02/15	ES33	01/08/2013	91.02	Call	Bond Future	78,708.4200	78.7084	79,077.5600	79.0776	0.469	0	0	0
2013/02/15	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	GOVI	02/05/2013			GOVI	440.3220	440.3220	441.0530	441.0530	0.166	0.0000	0.0000	97
2013/02/15	GOVI	02/05/2013	432.99	Call	GOVI	73,320.0000	7.3320	80,630.0000	8.0630	9.970	0	0	0
2013/02/15	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	GOVI	02/05/2013	433.00	Call	GOVI	73,220.0000	7.3220	80,530.0000	8.0530	9.984	0	0	0
2013/02/15	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	GOVI	02/05/2013	433.01	Call	GOVI	73,120.0000	7.3120	80,430.0000	8.0430	9.997	0	0	0
2013/02/15	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	GOVI	01/08/2013			GOVI	446.1060	446.1060	446.9010	446.9010	0.178	0.0000	0.0000	280
2013/02/15	GOVI	01/08/2013	445.99	Call	GOVI	1,160.0000	0.1160	9,110.0000	0.9110	685.345	0	0	0
2013/02/15	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	GOVI	01/08/2013	446.00	Call	GOVI	1,060.0000	0.1060	9,010.0000	0.9010	750.000	0	0	0
2013/02/15	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	GOVI	01/08/2013	446.01	Call	GOVI	960.0000	0.0960	8,910.0000	0.8910	828.125	0	0	0
2013/02/15	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	GOVI	07/11/2013			GOVI	452.4340	452.4340	453.3550	453.3550	0.204	0.0000	0.0000	0
2013/02/15	GOVI	07/11/2013	445.99	Call	GOVI	64,440.0000	6.4440	73,650.0000	7.3650	14.292	0	0	0
2013/02/15	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	GOVI	07/11/2013	446.00	Call	GOVI	64,340.0000	6.4340	73,550.0000	7.3550	14.315	0	0	0
2013/02/15	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	GOVI	07/11/2013	446.01	Call	GOVI	64,240.0000	6.4240	73,450.0000	7.3450	14.337	0	0	0
2013/02/15	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/02/15	IGOV	02/05/2013			Index Future	201.3650	201.3650	201.1450	201.1450	(0.109)	0.0000	0.0000	459
2013/02/15	IGOV	01/08/2013			Index Future	204.0350	204.0350	203.8360	203.8360	(0.098)	0.0000	0.0000	147
2013/02/15	IGOV	07/11/2013			Index Future	206.9550	206.9550	206.8060	206.8060	(0.072)	0.0000	0.0000	7
2013/02/15	ILBI	02/05/2013			Index Future	543.2650	543.2650	543.2650	543.2650	0.000	0.0000	0.0000	183
2013/02/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/02/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/02/15	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/02/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/02/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/02/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/02/15	JBAF	20/02/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2013/02/15	JBAF	20/03/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	1,000

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2013/02/15	JBAF	17/04/2013			Jibar Tradeable Future	5.0600	94.9400	5.0700	94.9300	0.198	0.0000	0.0000	0
2013/02/15	JBAF	15/05/2013			Jibar Tradeable Future	5.0400	94.9600	5.0400	94.9600	0.000	0.0000	0.0000	0
2013/02/15	JBAF	19/06/2013			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	500
2013/02/15	JBAF	17/07/2013			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	0
2013/02/15	JBAF	18/09/2013			Jibar Tradeable Future	5.0300	94.9700	5.0200	94.9800	(0.199)	0.0000	0.0000	2,200
2013/02/15	JBAF	18/12/2013			Jibar Tradeable Future	5.0700	94.9300	5.0600	94.9400	(0.197)	0.0000	0.0000	2,000
2013/02/15	JBAF	19/03/2014			Jibar Tradeable Future	5.1700	94.8300	5.1600	94.8400	(0.193)	0.0000	0.0000	400
2013/02/15	JBAF	18/06/2014			Jibar Tradeable Future	5.2900	94.7100	5.2900	94.7100	0.000	0.0000	0.0000	800
2013/02/15	JBAF	17/09/2014			Jibar Tradeable Future	5.4400	94.5600	5.4300	94.5700	(0.184)	0.0000	0.0000	0
2013/02/15	JBAF	17/12/2014			Jibar Tradeable Future	5.6000	94.4000	5.5800	94.4200	(0.357)	0.0000	0.0000	0
2013/02/15	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/02/15	R023	02/05/2013			Bond Future	6.8297	107.9214	6.8245	107.9595	(0.076)	0.0000	0.0000	3,490
2013/02/15	R023	02/05/2013	7.04	Call	Bond Future	1,533.6100	1.5336	1,571.7500	1.5718	2.487	0	0	0
2013/02/15	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R023	02/05/2013	7.05	Call	Bond Future	1,605.8300	1.6058	1,643.9700	1.6440	2.375	0	0	0
2013/02/15	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R023	02/05/2013	7.06	Call	Bond Future	1,677.9900	1.6780	1,716.1300	1.7161	2.273	0	0	0
2013/02/15	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R023	01/08/2013			Bond Future	6.8838	109.3392	6.8765	109.3910	(0.105)	0.0000	0.0000	0
2013/02/15	R023	01/08/2013	7.29	Call	Bond Future	2,869.4200	2.8694	2,921.1900	2.9212	1.804	0	0	0
2013/02/15	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R023	01/08/2013	7.30	Call	Bond Future	2,938.7900	2.9388	2,990.5600	2.9906	1.762	0	0	0
2013/02/15	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R023	01/08/2013	7.31	Call	Bond Future	3,008.1000	3.0081	3,059.8700	3.0599	1.721	0	0	0
2013/02/15	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R157	02/05/2013			Bond Future	5.3585	119.7232	5.3493	119.7456	(0.172)	0.0000	0.0000	19,451
2013/02/15	R157	02/05/2013	5.34	Call	Bond Future	358.4100	0.3584	366.8300	0.3668	2.349	0	0	0
2013/02/15	R157	02/05/2013	5.34	Put	Bond Future	403.3800	0.4034	389.4400	0.3894	(3.456)	0	0	0
2013/02/15	R157	02/05/2013	5.35	Call	Bond Future	370.6400	0.3706	379.2900	0.3793	2.334	0	0	0
2013/02/15	R157	02/05/2013	5.35	Put	Bond Future	391.2700	0.3913	377.5600	0.3776	(3.504)	0	0	0
2013/02/15	R157	02/05/2013	5.36	Call	Bond Future	383.1200	0.3831	391.9900	0.3920	2.315	0	0	0
2013/02/15	R157	02/05/2013	5.36	Put	Bond Future	379.4200	0.3794	365.9300	0.3659	(3.555)	0	0	0
2013/02/15	R157	01/08/2013			Bond Future	5.3599	121.2960	5.3426	121.3334	(0.322)	0.0000	0.0000	0
2013/02/15	R157	01/08/2013	116.11	Call	Bond Future	91,840.3500	91.8403	91,877.8100	91.8778	0.041	0	0	0
2013/02/15	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R157	07/11/2013			Bond Future	5.3689	116.2091	5.3325	116.2779	(0.677)	0.0000	0.0000	0
2013/02/15	R157	07/11/2013	5.59	Call	Bond Future	824.8400	0.8248	866.5800	0.8666	5.060	0	0	0
2013/02/15	R157	07/11/2013	5.59	Put	Bond Future	407.5500	0.4076	380.4600	0.3805	(6.647)	0	0	0
2013/02/15	R157	07/11/2013	5.60	Call	Bond Future	836.7100	0.8367	878.7800	0.8788	5.028	0	0	0
2013/02/15	R157	07/11/2013	5.60	Put	Bond Future	400.6000	0.4006	373.8400	0.3738	(6.680)	0	0	0
2013/02/15	R157	07/11/2013	5.61	Call	Bond Future	848.6700	0.8487	891.0700	0.8911	4.996	0	0	0
2013/02/15	R157	07/11/2013	5.61	Put	Bond Future	393.7400	0.3937	367.3100	0.3673	(6.713)	0	0	0
2013/02/15	R186	02/05/2013			Bond Future	7.3755	130.5047	7.3342	130.9202	(0.560)	0.0000	0.0000	68,926
2013/02/15	R186	02/05/2013	6.75	Call	Bond Future	634.3200	0.6343	699.9800	0.7000	10.351	0	0	350

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
2013/02/15	R186	02/05/2013	6.75	Put	Bond Future	7,133.1800	7.1332	6,783.3000	6.7833	(4.905)	0	0	0
2013/02/15	R186	02/05/2013	7.39	Call	Bond Future	2,795.0000	2.7950	2,997.9600	2.9980	7.262	0	0	0
2013/02/15	R186	02/05/2013	7.39	Put	Bond Future	2,649.5200	2.6495	2,436.9400	2.4369	(8.023)	0	0	0
2013/02/15	R186	02/05/2013	7.40	Call	Bond Future	2,845.8700	2.8459	3,051.2800	3.0513	7.218	0	0	0
2013/02/15	R186	02/05/2013	7.40	Put	Bond Future	2,600.2700	2.6003	2,390.1400	2.3901	(8.081)	0	0	150
2013/02/15	R186	02/05/2013	7.41	Call	Bond Future	2,897.2700	2.8973	3,105.1300	3.1051	7.174	0	0	0
2013/02/15	R186	02/05/2013	7.41	Put	Bond Future	2,551.6600	2.5517	2,343.9800	2.3440	(8.139)	0	0	0
2013/02/15	R186	02/05/2013	7.75	Call	Bond Future	4,951.8800	4.9519	5,237.9700	5.2380	5.777	0	0	0
2013/02/15	R186	02/05/2013	7.75	Put	Bond Future	1,270.7100	1.2707	1,141.2600	1.1413	(10.187)	0	0	100
2013/02/15	R186	01/08/2013			Bond Future	7.4414	126.9343	7.3971	127.3711	(0.596)	0.0000	0.0000	0
2013/02/15	R186	01/08/2013	7.25	Call	Bond Future	3,597.5000	3.5975	3,784.2800	3.7843	5.192	0	0	4,215
2013/02/15	R186	01/08/2013	7.25	Put	Bond Future	5,499.1400	5.4991	5,249.0800	5.2491	(4.547)	0	0	0
2013/02/15	R186	01/08/2013	128.26	Call	Bond Future	117,661.8900	117.6619	118,098.7300	118.0987	0.371	0	0	0
2013/02/15	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R186	07/11/2013			Bond Future	7.5147	128.7342	7.4653	129.2105	(0.657)	0.0000	0.0000	480
2013/02/15	R186	07/11/2013	8.15	Call	Bond Future	9,045.2500	9.0452	9,363.8100	9.3638	3.522	0	0	0
2013/02/15	R186	07/11/2013	8.15	Put	Bond Future	3,138.2800	3.1383	2,980.6100	2.9806	(5.024)	0	0	0
2013/02/15	R186	07/11/2013	8.16	Call	Bond Future	9,105.3900	9.1054	9,425.0400	9.4250	3.511	0	0	0
2013/02/15	R186	07/11/2013	8.16	Put	Bond Future	3,108.6000	3.1086	2,952.0200	2.9520	(5.037)	0	0	0
2013/02/15	R186	07/11/2013	8.75	Call	Bond Future	12,816.5600	12.8166	13,193.8800	13.1939	2.944	0	0	0
2013/02/15	R186	07/11/2013	8.75	Put	Bond Future	1,684.9100	1.6849	1,586.0000	1.5860	(5.870)	0	0	130
2013/02/15	R186	07/11/2013	8.14	Call	Bond Future	8,985.2600	8.9853	9,302.7100	9.3027	3.533	0	0	0
2013/02/15	R186	07/11/2013	8.14	Put	Bond Future	3,168.2100	3.1682	3,009.4300	3.0094	(5.012)	0	0	0
2013/02/15	R197	02/05/2013			Bond Future	289.9867	289.9867	289.2148	289.2148	(0.266)	0.0000	0.0000	2,633
2013/02/15	R197	02/05/2013	282.39	Call	Bond Future	7,596.6500	7.5966	6,824.8200	6.8248	(10.160)	0	0	0
2013/02/15	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R197	02/05/2013	282.40	Call	Bond Future	7,586.6500	7.5866	6,814.8200	6.8148	(10.174)	0	0	0
2013/02/15	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R197	02/05/2013	282.41	Call	Bond Future	7,576.6500	7.5766	6,804.8200	6.8048	(10.187)	0	0	0
2013/02/15	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R201	02/05/2013			Bond Future	5.1775	108.7782	5.1975	108.7464	0.385	0.0000	0.0000	4
2013/02/15	R201	02/05/2013	4.04	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2013/02/15	R201	02/05/2013	4.04	Put	Bond Future	1,837.4100	1.8374	1,869.2200	1.8692	1.731	0	0	0
2013/02/15	R201	02/05/2013	4.05	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2013/02/15	R201	02/05/2013	4.05	Put	Bond Future	1,821.0800	1.8211	1,852.8900	1.8529	1.747	0	0	0
2013/02/15	R201	02/05/2013	4.06	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2013/02/15	R201	02/05/2013	4.06	Put	Bond Future	1,804.7400	1.8047	1,836.5500	1.8366	1.763	0	0	0
2013/02/15	R201	01/08/2013			Bond Future	5.1532	105.8031	5.1672	105.7841	0.273	0.0000	0.0000	0
2013/02/15	R201	01/08/2013	107.45	Call	Bond Future	68,557.4200	68.5574	68,538.3800	68.5384	(0.028)	0	0	0
2013/02/15	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R201	07/11/2013			Bond Future	5.1084	107.3033	5.1008	107.3117	(0.149)	0.0000	0.0000	0
2013/02/15	R201	07/11/2013	4.79	Call	Bond Future	161.1900	0.1612	163.4000	0.1634	1.371	0	0	0
2013/02/15	R201	07/11/2013	4.79	Put	Bond Future	510.6200	0.5106	504.4800	0.5045	(1.202)	0	0	0
2013/02/15	R201	07/11/2013	4.80	Call	Bond Future	164.7600	0.1648	167.0100	0.1670	1.366	0	0	0
2013/02/15	R201	07/11/2013	4.80	Put	Bond Future	503.1900	0.5032	497.0900	0.4971	(1.212)	0	0	0
2013/02/15	R201	07/11/2013	4.81	Call	Bond Future	168.3900	0.1684	170.6800	0.1707	1.360	0	0	0

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2013/02/15	R201	07/11/2013	4.81	Put	Bond Future	495.8200	0.4958	489.7600	0.4898	(1.222)	0	0	0
2013/02/15	R202	02/05/2013			Bond Future	215.4908	215.4908	215.4819	215.4819	(0.004)	0.0000	0.0000	49,442
2013/02/15	R202	02/05/2013	211.04	Call	Bond Future	4,450.7900	4.4508	4,441.8600	4.4419	(0.201)	0	0	0
2013/02/15	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R202	02/05/2013	211.05	Call	Bond Future	4,440.7900	4.4408	4,431.8600	4.4319	(0.201)	0	0	0
2013/02/15	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R202	02/05/2013	211.06	Call	Bond Future	4,430.7900	4.4308	4,421.8600	4.4219	(0.202)	0	0	0
2013/02/15	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R203	02/05/2013			Bond Future	5.8409	110.3246	5.8099	110.4491	(0.531)	0.0000	0.0000	10,716
2013/02/15	R203	02/05/2013	5.89	Call	Bond Future	897.4900	0.8975	961.4600	0.9615	7.128	0	0	0
2013/02/15	R203	02/05/2013	5.89	Put	Bond Future	700.9500	0.7009	640.4800	0.6405	(8.627)	0	0	0
2013/02/15	R203	02/05/2013	5.90	Call	Bond Future	919.4700	0.9195	984.4400	0.9844	7.066	0	0	0
2013/02/15	R203	02/05/2013	5.90	Put	Bond Future	682.9500	0.6830	623.4800	0.6235	(8.708)	0	0	0
2013/02/15	R203	02/05/2013	5.91	Call	Bond Future	941.7500	0.9417	1,007.7100	1.0077	7.004	0	0	0
2013/02/15	R203	02/05/2013	5.91	Put	Bond Future	665.2700	0.6653	606.7900	0.6068	(8.790)	0	0	0
2013/02/15	R203	01/08/2013			Bond Future	5.8759	111.7740	5.8390	111.9136	(0.627)	0.0000	0.0000	0
2013/02/15	R203	01/08/2013	109.11	Call	Bond Future	98,560.7500	98.5608	98,700.4200	98.7004	0.142	0	0	0
2013/02/15	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R203	07/11/2013			Bond Future	5.9224	109.1993	5.8745	109.3695	(0.808)	0.0000	0.0000	0
2013/02/15	R203	07/11/2013	6.01	Call	Bond Future	1,524.5900	1.5246	1,616.0700	1.6161	6.000	0	0	0
2013/02/15	R203	07/11/2013	6.01	Put	Bond Future	1,213.8900	1.2139	1,135.1200	1.1351	(6.489)	0	0	0
2013/02/15	R203	07/11/2013	571.00	Call	Bond Future	106,969.7700	106.9698	107,140.0200	107.1400	0.159	0	0	0
2013/02/15	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R203	07/11/2013	5.71	Call	Bond Future	1,011.0800	1.0111	1,081.3800	1.0814	6.953	0	0	15
2013/02/15	R203	07/11/2013	5.71	Put	Bond Future	1,768.9900	1.7690	1,669.0400	1.6690	(5.650)	0	0	0
2013/02/15	R203	07/11/2013	5.99	Call	Bond Future	1,486.2300	1.4862	1,576.3100	1.5763	6.061	0	0	0
2013/02/15	R203	07/11/2013	5.99	Put	Bond Future	1,246.3700	1.2464	1,166.2000	1.1662	(6.432)	0	0	0
2013/02/15	R203	07/11/2013	6.00	Call	Bond Future	1,505.1600	1.5052	1,595.9400	1.5959	6.031	0	0	0
2013/02/15	R203	07/11/2013	6.00	Put	Bond Future	1,229.8700	1.2299	1,150.4000	1.1504	(6.462)	0	0	0
2013/02/15	R204	02/05/2013			Bond Future	6.0982	111.9401	6.0882	111.9899	(0.165)	0.0000	0.0000	6,807
2013/02/15	R204	02/05/2013	6.29	Call	Bond Future	1,649.6400	1.6496	1,674.7100	1.6747	1.520	0	0	0
2013/02/15	R204	02/05/2013	6.29	Put	Bond Future	704.3100	0.7043	679.6200	0.6796	(3.506)	0	0	0
2013/02/15	R204	02/05/2013	6.30	Call	Bond Future	1,681.1500	1.6812	1,706.5800	1.7066	1.513	0	0	0
2013/02/15	R204	02/05/2013	6.30	Put	Bond Future	686.8100	0.6868	662.4800	0.6625	(3.542)	0	0	0
2013/02/15	R204	02/05/2013	6.31	Call	Bond Future	1,712.9600	1.7130	1,738.7500	1.7388	1.506	0	0	0
2013/02/15	R204	02/05/2013	6.31	Put	Bond Future	669.6400	0.6696	645.6700	0.6457	(3.580)	0	0	0
2013/02/15	R204	01/08/2013			Bond Future	6.1434	109.3841	6.1299	109.4481	(0.219)	0.0000	0.0000	0
2013/02/15	R204	01/08/2013	110.75	Call	Bond Future	100,500.5500	100.5006	100,564.5800	100.5646	0.064	0	0	0
2013/02/15	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R204	07/11/2013			Bond Future	6.1954	110.9351	6.1747	111.0286	(0.333)	0.0000	0.0000	0
2013/02/15	R204	07/11/2013	7.00	Call	Bond Future	4,280.5700	4.2806	4,349.6600	4.3497	1.614	0	0	0
2013/02/15	R204	07/11/2013	7.00	Put	Bond Future	713.7000	0.7137	689.2600	0.6893	(3.424)	0	0	180
2013/02/15	R204	07/11/2013	6.29	Call	Bond Future	2,179.0100	2.1790	2,226.5200	2.2265	2.180	0	0	0
2013/02/15	R204	07/11/2013	6.29	Put	Bond Future	1,751.8700	1.7519	1,705.8500	1.7059	(2.627)	0	0	0
2013/02/15	R204	07/11/2013	6.30	Call	Bond Future	2,203.8900	2.2039	2,251.7500	2.2518	2.172	0	0	0

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2013/02/15	R204	07/11/2013	6.30	Put	Bond Future	1,731.7300	1.7317	1,686.0600	1.6861	(2.637)	0	0	0
2013/02/15	R204	07/11/2013	6.31	Call	Bond Future	2,228.9200	2.2289	2,277.1200	2.2771	2.162	0	0	0
2013/02/15	R204	07/11/2013	6.31	Put	Bond Future	1,711.7600	1.7118	1,666.4300	1.6664	(2.648)	0	0	0
2013/02/15	R206	02/05/2013			Bond Future	5.1906	103.8561	5.1968	103.8519	0.120	0.0000	0.0000	23
2013/02/15	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R206	02/05/2013	3.39	Put	Bond Future	1,239.0700	1.2391	1,243.3000	1.2433	0.341	0	0	0
2013/02/15	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R206	02/05/2013	3.40	Put	Bond Future	1,232.1200	1.2321	1,236.3500	1.2364	0.343	0	0	0
2013/02/15	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R206	02/05/2013	3.41	Put	Bond Future	1,225.1700	1.2252	1,229.4000	1.2294	0.345	0	0	0
2013/02/15	R206	01/08/2013			Bond Future	5.0886	101.4585	5.0696	101.4669	(0.373)	0.0000	0.0000	0
2013/02/15	R206	01/08/2013	103.94	Call	Bond Future	30,460.4400	30.4604	30,468.8000	30.4688	0.027	0	0	0
2013/02/15	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R206	07/11/2013			Bond Future	4.7269	102.8972	4.5311	102.9322	(4.141)	0.0000	0.0000	0
2013/02/15	R206	07/11/2013	4.29	Call	Bond Future	14.0200	0.0140	23.8800	0.0239	70.328	0	0	0
2013/02/15	R206	07/11/2013	4.29	Put	Bond Future	92.2600	0.0923	67.0800	0.0671	(27.292)	0	0	0
2013/02/15	R206	07/11/2013	4.30	Call	Bond Future	14.4400	0.0144	24.5000	0.0245	69.668	0	0	0
2013/02/15	R206	07/11/2013	4.30	Put	Bond Future	90.8800	0.0909	65.9000	0.0659	(27.487)	0	0	0
2013/02/15	R206	07/11/2013	4.31	Call	Bond Future	14.8600	0.0149	25.1300	0.0251	69.112	0	0	0
2013/02/15	R206	07/11/2013	4.31	Put	Bond Future	89.5100	0.0895	64.7400	0.0647	(27.673)	0	0	0
2013/02/15	R207	02/05/2013			Bond Future	6.3488	107.0810	6.3386	107.1375	(0.160)	0.0000	0.0000	5,051
2013/02/15	R207	02/05/2013	6.44	Call	Bond Future	1,590.2100	1.5902	1,613.8800	1.6139	1.488	0	0	0
2013/02/15	R207	02/05/2013	6.44	Put	Bond Future	1,085.9400	1.0859	1,053.1600	1.0532	(3.019)	0	0	0
2013/02/15	R207	02/05/2013	6.45	Call	Bond Future	1,621.7000	1.6217	1,645.7600	1.6458	1.484	0	0	0
2013/02/15	R207	02/05/2013	6.45	Put	Bond Future	1,062.3400	1.0623	1,029.9500	1.0300	(3.049)	0	0	0
2013/02/15	R207	02/05/2013	6.46	Call	Bond Future	1,653.5200	1.6535	1,677.9800	1.6780	1.479	0	0	0
2013/02/15	R207	02/05/2013	6.46	Put	Bond Future	1,039.1100	1.0391	1,007.1200	1.0071	(3.079)	0	0	0
2013/02/15	R207	01/08/2013			Bond Future	6.4010	104.8512	6.3879	104.9215	(0.205)	0.0000	0.0000	0
2013/02/15	R207	01/08/2013	106.18	Call	Bond Future	97,280.0000	97.2800	97,350.2900	97.3503	0.072	0	0	0
2013/02/15	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R207	07/11/2013			Bond Future	6.4568	106.3379	6.4376	106.4367	(0.297)	0.0000	0.0000	0
2013/02/15	R207	07/11/2013	6.69	Call	Bond Future	3,058.3500	3.0583	3,112.3800	3.1124	1.767	0	0	0
2013/02/15	R207	07/11/2013	6.69	Put	Bond Future	1,865.7500	1.8657	1,821.0700	1.8211	(2.395)	0	0	0
2013/02/15	R207	07/11/2013	6.70	Call	Bond Future	3,088.6200	3.0886	3,142.9800	3.1430	1.760	0	0	0
2013/02/15	R207	07/11/2013	6.70	Put	Bond Future	1,845.2600	1.8453	1,800.9100	1.8009	(2.403)	0	0	0
2013/02/15	R207	07/11/2013	6.71	Call	Bond Future	3,119.0200	3.1190	3,173.7100	3.1737	1.753	0	0	0
2013/02/15	R207	07/11/2013	6.71	Put	Bond Future	1,824.9400	1.8249	1,780.9200	1.7809	(2.412)	0	0	0
2013/02/15	R208	02/05/2013			Bond Future	6.4863	102.2840	6.4812	102.3151	(0.078)	0.0000	0.0000	15,418
2013/02/15	R208	02/05/2013	6.64	Call	Bond Future	2,016.6300	2.0166	2,026.0900	2.0261	0.469	0	0	0
2013/02/15	R208	02/05/2013	6.64	Put	Bond Future	1,073.9200	1.0739	1,052.2900	1.0523	(2.014)	0	0	0
2013/02/15	R208	02/05/2013	6.65	Call	Bond Future	2,053.6300	2.0536	2,063.3200	2.0633	0.472	0	0	0
2013/02/15	R208	02/05/2013	6.65	Put	Bond Future	1,049.9700	1.0500	1,028.5700	1.0286	(2.038)	0	0	0
2013/02/15	R208	02/05/2013	6.66	Call	Bond Future	2,090.9600	2.0910	2,100.8800	2.1009	0.474	0	0	0
2013/02/15	R208	02/05/2013	6.66	Put	Bond Future	1,026.4100	1.0264	1,005.2400	1.0052	(2.063)	0	0	0
2013/02/15	R208	01/08/2013			Bond Future	6.5350	103.6277	6.5276	103.6718	(0.113)	0.0000	0.0000	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
2013/02/15	R208	01/08/2013	101.40	Call	Bond Future	94,583.1900		94.5832	94,627.3200	94.6273	0.047	0	0	0
2013/02/15	R208	01/08/2013	101.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R208	07/11/2013			Bond Future	6.5917		101.7012	6.5794	101.7725	(0.186)	0.0000	0.0000	0
2013/02/15	R208	07/11/2013	7.50	Call	Bond Future	6,151.7900		6.1518	6,202.5400	6.2025	0.825	0	0	0
2013/02/15	R208	07/11/2013	7.50	Put	Bond Future	1,043.8900		1.0439	1,023.2600	1.0233	(1.976)	0	0	230
2013/02/15	R208	07/11/2013	6.79	Call	Bond Future	3,465.5600		3.4656	3,501.6100	3.5016	1.040	0	0	0
2013/02/15	R208	07/11/2013	6.79	Put	Bond Future	2,322.4000		2.3224	2,287.0700	2.2871	(1.521)	0	0	0
2013/02/15	R208	07/11/2013	6.80	Call	Bond Future	3,498.7900		3.4988	3,535.0700	3.5351	1.037	0	0	0
2013/02/15	R208	07/11/2013	6.80	Put	Bond Future	2,298.4000		2.2984	2,263.3000	2.2633	(1.527)	0	0	0
2013/02/15	R208	07/11/2013	6.81	Call	Bond Future	3,532.1700		3.5322	3,568.6700	3.5687	1.033	0	0	0
2013/02/15	R208	07/11/2013	6.81	Put	Bond Future	2,274.6000		2.2746	2,239.7200	2.2397	(1.533)	0	0	0
2013/02/15	R209	02/05/2013			Bond Future	8.2471		80.2113	8.2058	80.5668	(0.501)	0.0000	0.0000	8,814
2013/02/15	R209	02/05/2013	7.99	Call	Bond Future	1,546.0800		1.5461	1,667.5600	1.6676	7.857	0	0	0
2013/02/15	R209	02/05/2013	7.99	Put	Bond Future	3,800.9400		3.8009	3,566.8800	3.5669	(6.158)	0	0	0
2013/02/15	R209	02/05/2013	8.00	Call	Bond Future	1,577.9800		1.5780	1,701.3200	1.7013	7.816	0	0	0
2013/02/15	R209	02/05/2013	8.00	Put	Bond Future	3,743.3100		3.7433	3,511.1100	3.5111	(6.203)	0	0	0
2013/02/15	R209	02/05/2013	8.01	Call	Bond Future	1,610.3000		1.6103	1,735.5100	1.7355	7.776	0	0	0
2013/02/15	R209	02/05/2013	8.01	Put	Bond Future	3,686.2500		3.6863	3,455.9200	3.4559	(6.248)	0	0	0
2013/02/15	R209	01/08/2013			Bond Future	8.3146		81.2650	8.2710	81.6351	(0.524)	0.0000	0.0000	0
2013/02/15	R209	01/08/2013	79.36	Call	Bond Future	71,315.8700		71.3159	71,686.0300	71.6860	0.519	0	0	0
2013/02/15	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R209	07/11/2013			Bond Future	8.3900		79.2729	8.3427	79.6692	(0.564)	0.0000	0.0000	0
2013/02/15	R209	07/11/2013	9.50	Call	Bond Future	10,598.0600		10.5981	10,895.0200	10.8950	2.802	0	0	0
2013/02/15	R209	07/11/2013	9.50	Put	Bond Future	2,125.3200		2.1253	2,025.9300	2.0259	(4.676)	0	0	180
2013/02/15	R209	07/11/2013	8.79	Call	Bond Future	7,128.1100		7.1281	7,369.4700	7.3695	3.386	0	0	0
2013/02/15	R209	07/11/2013	8.79	Put	Bond Future	3,898.7700		3.8988	3,743.7800	3.7438	(3.975)	0	0	0
2013/02/15	R209	07/11/2013	8.80	Call	Bond Future	7,174.0500		7.1740	7,416.3000	7.4163	3.377	0	0	0
2013/02/15	R209	07/11/2013	8.80	Put	Bond Future	3,866.6300		3.8666	3,712.5300	3.7125	(3.985)	0	0	0
2013/02/15	R209	07/11/2013	8.81	Call	Bond Future	7,220.0900		7.2201	7,463.2300	7.4632	3.368	0	0	0
2013/02/15	R209	07/11/2013	8.81	Put	Bond Future	3,834.7100		3.8347	3,681.5000	3.6815	(3.995)	0	0	0
2013/02/15	R210	02/05/2013			Bond Future	164.3789		164.3789	164.3706	164.3706	(0.005)	0.0000	0.0000	1,244
2013/02/15	R210	02/05/2013	161.14	Call	Bond Future	3,238.8800		3.2389	3,230.6500	3.2306	(0.254)	0	0	0
2013/02/15	R210	02/05/2013	161.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R210	02/05/2013	161.15	Call	Bond Future	3,228.8800		3.2289	3,220.6500	3.2206	(0.255)	0	0	0
2013/02/15	R210	02/05/2013	161.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R210	02/05/2013	161.16	Call	Bond Future	3,218.8800		3.2189	3,210.6500	3.2106	(0.256)	0	0	0
2013/02/15	R210	02/05/2013	161.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R211	02/05/2013			Bond Future	128.6621		128.6621	128.6495	128.6495	(0.010)	0.0000	0.0000	529
2013/02/15	R211	02/05/2013	125.69	Call	Bond Future	2,972.1200		2.9721	2,959.4700	2.9595	(0.426)	0	0	0
2013/02/15	R211	02/05/2013	125.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R211	02/05/2013	125.70	Call	Bond Future	2,962.1200		2.9621	2,949.4700	2.9495	(0.427)	0	0	0
2013/02/15	R211	02/05/2013	125.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R211	02/05/2013	125.71	Call	Bond Future	2,952.1200		2.9521	2,939.4700	2.9395	(0.429)	0	0	0
2013/02/15	R211	02/05/2013	125.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2013/02/15	R212	02/05/2013			Bond Future	134.8417	134.8417	134.8326	134.8326	(0.007)	0.0000	0.0000	20,170
2013/02/15	R212	02/05/2013	131.09	Call	Bond Future	3,751.7400	3.7517	3,742.5700	3.7426	(0.244)	0	0	0
2013/02/15	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R212	02/05/2013	131.10	Call	Bond Future	3,741.7400	3.7417	3,732.5700	3.7326	(0.245)	0	0	0
2013/02/15	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R212	02/05/2013	131.11	Call	Bond Future	3,731.7400	3.7317	3,722.5700	3.7226	(0.246)	0	0	0
2013/02/15	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R213	02/05/2013			Bond Future	7.9452	92.3501	7.9039	92.7155	(0.519)	0.0000	0.0000	10,514
2013/02/15	R213	02/05/2013	7.84	Call	Bond Future	2,147.9200	2.1479	2,302.0000	2.3020	7.173	0	0	0
2013/02/15	R213	02/05/2013	7.84	Put	Bond Future	3,083.8600	3.0839	2,872.5600	2.8726	(6.852)	0	0	0
2013/02/15	R213	02/05/2013	7.85	Call	Bond Future	2,187.2500	2.1872	2,343.3200	2.3433	7.135	0	0	0
2013/02/15	R213	02/05/2013	7.85	Put	Bond Future	3,033.6200	3.0336	2,824.3100	2.8243	(6.900)	0	0	0
2013/02/15	R213	02/05/2013	7.86	Call	Bond Future	2,227.0200	2.2270	2,385.0800	2.3851	7.097	0	0	0
2013/02/15	R213	02/05/2013	7.86	Put	Bond Future	2,983.9400	2.9839	2,776.6200	2.7766	(6.948)	0	0	0
2013/02/15	R213	01/08/2013			Bond Future	8.0119	93.5633	7.9682	93.9448	(0.546)	0.0000	0.0000	0
2013/02/15	R213	01/08/2013	91.25	Call	Bond Future	82,948.2500	82.9483	83,329.8200	83.3298	0.460	0	0	0
2013/02/15	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R213	07/11/2013			Bond Future	8.0883	91.3530	8.0405	91.7639	(0.592)	0.0000	0.0000	0
2013/02/15	R213	07/11/2013	8.59	Call	Bond Future	7,506.6600	7.5067	7,768.0000	7.7680	3.481	0	0	0
2013/02/15	R213	07/11/2013	8.59	Put	Bond Future	3,358.3400	3.3583	3,208.8100	3.2088	(4.452)	0	0	0
2013/02/15	R213	07/11/2013	8.60	Call	Bond Future	7,556.4900	7.5565	7,818.7900	7.8188	3.471	0	0	0
2013/02/15	R213	07/11/2013	8.60	Put	Bond Future	3,328.3100	3.3283	3,179.7400	3.1797	(4.464)	0	0	0
2013/02/15	R213	07/11/2013	8.61	Call	Bond Future	7,606.4400	7.6064	7,869.6800	7.8697	3.461	0	0	0
2013/02/15	R213	07/11/2013	8.61	Put	Bond Future	3,298.5200	3.2985	3,150.8900	3.1509	(4.476)	0	0	0
2013/02/15	R214	02/05/2013			Bond Future	8.2735	81.9980	8.2323	82.3748	(0.498)	0.0000	0.0000	2,034
2013/02/15	R214	02/05/2013	84.31	Call	Bond Future	73,218.3800	73.2184	73,595.1900	73.5952	0.515	0	0	0
2013/02/15	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/15	R214	01/08/2013			Bond Future	8.3380	83.0752	8.2946	83.4670	(0.521)	0.0000	0.0000	0
2013/02/15	R214	01/08/2013	84.31	Call	Bond Future	72,627.3500	72.6273	73,019.1200	73.0191	0.539	0	0	0
2013/02/15	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

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